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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 28/05/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 28/05/2014 Foreign Exchange Future			10.48410		10.45740			5,242,050.00	500	0
\$ / R On 29/05/2014 Foreign Exchange Future			10.49720		10.45740			0.00	0	0
\$ / R On 30/05/2014 Foreign Exchange Future			10.49720		10.45740			0.00	0	0
\$ / R On 04/06/2014 Foreign Exchange Future			10.50390		10.46540			0.00	0	0
\$ / R On 13/06/2014 Foreign Exchange Future			10.51910		10.47950			533,928,477.80	50,758	763,988
\$ / R On 17/06/2014 Foreign Exchange Future			10.52590		10.48570			0.00	0	0
\$ / R On 18/06/2014 Foreign Exchange Future			10.52750		10.48730			0.00	0	0
\$ / R On 19/06/2014 Foreign Exchange Future			10.52920		10.48890			0.00	0	0
\$ / R On 25/06/2014 Foreign Exchange Future			10.53930		10.49820			0.00	0	0
\$ / R On 26/06/2014 Foreign Exchange Future			10.54100		10.49980			0.00	0	0
\$ / R On 27/06/2014 Foreign Exchange Future			10.54270		10.50140			0.00	0	0
\$ / R On 30/06/2014 Foreign Exchange Future			10.54780		10.50610			0.00	0	201
\$ / R On 28/07/2014 Foreign Exchange Future			10.59460		10.55520			0.00	0	348
\$ / R On 29/07/2014 Foreign Exchange Future			10.59630		10.55690			18,437,562.00	1,740	348
\$ / R On 22/08/2014 Foreign Exchange Future			10.63770		10.59630			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.64630		10.60460			0.00	0	1,329
\$ / R On 28/08/2014 Foreign Exchange Future			10.64810		10.60620			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.68070		10.63900			53,510,307.00	5,010	69,485
\$ / R On 22/09/2014 Foreign Exchange Future			10.69340		10.65180			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.70070		10.65920			0.00	0	1,338
\$ / R On 29/09/2014 Foreign Exchange Future			10.70610		10.66470			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	29/10/2014	Foreign Exchange Future			10.76060		10.71960			0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Future			10.77150		10.73060			0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Future			10.80960		10.76910			0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Future			10.81510		10.77460			0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Future			10.84020		10.79920			0.00	0	4,000
\$ / R	On	12/12/2014	Foreign Exchange Future			10.84210		10.80110			70,506,176.30	6,503	48,666
\$ / R	On	15/12/2014	Foreign Exchange Future			10.84790		10.80680			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			10.86330		10.82190			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			10.93280		10.89000			0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Future			10.98680		10.94290			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			10.98880		10.84250			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.02520		10.98000			2,205,040.00	200	14,950
\$ / R	On	27/03/2015	Foreign Exchange Future			11.04750		11.00160			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.11240		11.06430			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.17120		11.12110			0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Future			11.21550		11.16480			0.00	0	3,100
\$ / R	On	26/06/2015	Foreign Exchange Future			11.24160		11.19060			0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Future			11.31980		11.26780			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.38860		11.33570			0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Future			11.46440		11.41060			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.53560		11.48080			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.60190		11.54630			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.66360		11.60710			0.00	0	0
Total \$ / R Future											683,829,613.10	64,711	907,753
\$ / R	On	28/05/2014	Foreign Exchange Option	10.80	Call			0.00000	0.000	10.88	0.00	0	0
\$ / R	On	28/05/2014	Foreign Exchange Option	10.80	Put			342.60000	315.900	10.88	0.00	0	0
\$ / R	On	28/05/2014	Foreign Exchange Option	12.20	Call			0.00000	0.000	10.88	0.00	0	0
\$ / R	On	28/05/2014	Foreign Exchange Option	12.20	Put			1,742.60000	1,715.900	10.88	0.00	0	0
\$ / R	On	29/05/2014	Foreign Exchange Option	10.42	Call			54.11520	79.936	10.88	0.00	0	0
\$ / R	On	29/05/2014	Foreign Exchange Option	10.42	Put			16.71520	2.736	10.88	0.00	0	2,000
\$ / R	On	30/05/2014	Foreign Exchange Option	10.35	Call			117.30480	150.940	13.53	0.00	0	0
\$ / R	On	30/05/2014	Foreign Exchange Option	10.35	Put			9.90480	3.740	13.53	0.00	0	1,500
\$ / R	On	30/05/2014	Foreign Exchange Option	10.36	Call			108.74830	141.589	13.35	0.00	0	0
\$ / R	On	30/05/2014	Foreign Exchange Option	10.36	Put			11.34830	4.389	13.35	0.00	0	2,000
\$ / R	On	04/06/2014	Foreign Exchange Option	10.40	Put			36.24680	24.437	10.96	0.00	0	0
\$ / R	On	04/06/2014	Foreign Exchange Option	10.65	Call			14.26070	17.926	11.49	0.00	0	1,500
\$ / R	On	04/06/2014	Foreign Exchange Option	10.65	Put			198.86070	164.026	11.49	0.00	0	0
\$ / R	On	04/06/2014	Foreign Exchange Option	10.40	Call			101.64680	128.337	10.96	0.00	0	1,500
\$ / R	On	13/06/2014	Foreign Exchange Option	8.75	Call			1,729.50780	1,769.100	14.55	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.75	Put			0.00780	0.000	14.55	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.78	Call			1,699.50860	1,739.100	14.60	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.78	Put			0.00860	0.000	14.60	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	14.00	Call			0.04320	0.068	39.43	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	14.00	Put			3,520.54320	3,480.968	39.43	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.00	Call			2,479.50000	2,519.100	13.88	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	8.00	Put			0.00000	0.000	13.88	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.65	Call			0.14420	0.215	39.43	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.65	Put			3,170.64420	3,131.115	39.43	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Call			2,029.50340	2,069.100	13.97	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Put			0.00340	0.000	13.97	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.64	Call			1,839.50580	1,879.100	14.34	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.64	Put			0.00580	0.000	14.34	0.00	0	24,582
\$ / R	On	13/06/2014	Foreign Exchange Option	12.50	Call			0.02530	0.025	23.13	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.50	Put			2,020.52530	1,980.925	23.13	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.90	Call			0.05260	0.049	28.25	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.90	Put			2,420.55260	2,380.949	28.25	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.30	Call			0.10920	0.118	34.21	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.30	Put			2,820.60920	2,781.018	34.21	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.05	Call			0.07960	0.085	20.22	0.00	0	21,000
\$ / R	On	13/06/2014	Foreign Exchange Option	12.05	Put			1,570.57960	1,530.985	20.22	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.20	Call			0.05230	0.055	21.19	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.20	Put			1,720.55230	1,680.955	21.19	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.24	Call			0.04710	0.049	21.45	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	12.24	Put			1,760.54710	1,720.949	21.45	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.60	Call			0.36850	0.429	17.32	0.00	0	250
\$ / R	On	13/06/2014	Foreign Exchange Option	11.60	Put			1,120.86850	1,081.329	17.32	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.90	Call			0.12660	0.139	19.26	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.90	Put			1,420.62660	1,381.040	19.26	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.00	Call			0.09250	0.100	19.90	0.00	0	46,682
\$ / R	On	13/06/2014	Foreign Exchange Option	12.00	Put			1,520.59250	1,481.000	19.90	0.00	0	1,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.20	Call			2.05050	2.228	14.39	0.00	0	15,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.20	Put			722.55050	683.128	14.39	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.36	Call			0.98950	1.104	15.59	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.36	Put			881.48950	842.004	15.59	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.50	Call			0.55030	0.634	16.63	0.00	0	2,500
\$ / R	On	13/06/2014	Foreign Exchange Option	11.50	Put			1,021.05030	981.534	16.63	0.00	0	600
\$ / R	On	13/06/2014	Foreign Exchange Option	11.13	Call			2.87420	3.100	13.87	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.13	Put			653.37420	614.000	13.87	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.16	Call			2.48350	2.686	14.10	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.16	Put			682.98350	643.586	14.10	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.18	Call			2.25570	2.445	14.24	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.18	Put			702.75570	663.345	14.24	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.02	Call			4.99220	5.512	13.13	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.02	Put			545.49220	506.412	13.13	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.10	Call			3.33290	3.586	13.65	0.00	0	6,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.10	Put			623.83290	584.486	13.65	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.12	Call			3.01900	3.253	13.80	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.12	Put			643.51900	604.153	13.80	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.96	Call			6.81380	7.916	12.83	0.00	0	3,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.96	Put			487.31380	448.816	12.83	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.00	Call			5.53370	6.220	13.03	0.00	0	20,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.00	Put			526.03370	487.120	13.03	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2014	Foreign Exchange Option	11.01	Call			5.25560	5.856	13.08	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.01	Put			535.75560	496.756	13.08	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.90	Call			9.59930	11.345	12.53	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.90	Put			430.09930	392.245	12.53	0.00	0	7,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.91	Call			9.05810	10.687	12.58	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.91	Put			439.55810	401.587	12.58	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.95	Call			7.18060	8.407	12.78	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.95	Put			477.68060	439.307	12.78	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.75	Call			22.70070	27.324	11.78	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.75	Put			293.20070	258.224	11.78	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.80	Call			17.08800	20.477	12.03	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.80	Put			337.58800	301.377	12.03	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.81	Call			16.13730	19.317	12.08	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.81	Put			346.63730	310.217	12.08	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.64	Call			41.67450	50.329	11.24	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.64	Put			202.17450	171.229	11.24	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.65	Call			39.48490	47.688	11.29	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.65	Put			209.98490	178.588	11.29	0.00	0	2,350
\$ / R	On	13/06/2014	Foreign Exchange Option	10.67	Call			35.41470	42.770	11.39	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.67	Put			225.91470	193.670	11.39	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.57	Call			60.27110	72.584	10.89	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.57	Put			150.77110	123.484	10.89	0.00	0	11,250
\$ / R	On	13/06/2014	Foreign Exchange Option	10.60	Call			51.56000	62.197	11.04	0.00	0	1,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.60	Put			172.06000	143.097	11.04	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.63	Call			43.97320	53.096	11.19	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.63	Put			194.47320	163.996	11.19	0.00	0	11,250
\$ / R	On	13/06/2014	Foreign Exchange Option	10.20	Call			297.71940	332.614	11.92	0.00	0	1,500
\$ / R	On	13/06/2014	Foreign Exchange Option	10.20	Put			18.21940	13.514	11.92	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.45	Call			108.46420	132.861	10.77	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.45	Put			78.96420	63.761	10.77	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.50	Call			85.58010	102.378	10.54	511,891.00	5,000	23,800
\$ / R	On	13/06/2014	Foreign Exchange Option	10.50	Put			106.08010	83.278	10.54	0.00	0	15,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.02	Call			464.89210	502.810	12.75	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.02	Put			5.39210	3.710	12.75	0.00	0	6,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.13	Call			360.99330	397.393	12.24	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.13	Put			11.49330	8.293	12.24	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	10.15	Call			342.63420	378.654	12.15	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.15	Put			13.13420	9.554	12.15	0.00	0	47,500
\$ / R	On	13/06/2014	Foreign Exchange Option	9.97	Call			513.28030	551.675	13.01	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.97	Put			3.78030	2.575	13.01	0.00	0	24,582
\$ / R	On	13/06/2014	Foreign Exchange Option	10.00	Call			484.18160	522.292	12.84	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.00	Put			4.68160	3.192	12.84	0.00	0	10,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.01	Call			474.52490	512.542	12.80	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.01	Put			5.02490	3.442	12.80	0.00	0	50
\$ / R	On	13/06/2014	Foreign Exchange Option	9.75	Call			730.30410	769.618	14.22	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.75	Put			0.80410	0.518	14.22	0.00	0	250
\$ / R	On	13/06/2014	Foreign Exchange Option	9.78	Call			700.49460	739.746	14.06	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2014	Foreign Exchange Option	9.78	Put			0.99460	0.646	14.06	0.00	0	920
\$ / R	On	13/06/2014	Foreign Exchange Option	9.80	Call			680.64560	719.848	13.95	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.80	Put			1.14560	0.748	13.95	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.59	Call			889.75770	929.259	15.11	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.59	Put			0.25770	0.159	15.11	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.60	Call			879.77670	919.271	15.05	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.60	Put			0.27670	0.171	15.05	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.61	Call			869.79710	909.284	15.00	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.61	Put			0.29710	0.184	15.00	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.80	Call			1,679.50910	1,719.100	14.64	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.80	Put			0.00910	0.000	14.64	0.00	0	920
\$ / R	On	13/06/2014	Foreign Exchange Option	9.00	Call			1,479.51660	1,519.100	15.02	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.00	Put			0.01660	0.000	15.02	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Call			1,279.53200	1,319.101	15.41	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Put			0.03200	0.001	15.41	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.59	Call			896.23600	936.267	14.73	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.59	Put			0.53600	0.367	14.73	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.60	Call			886.26510	926.286	14.66	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.60	Put			0.56510	0.386	14.66	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.61	Call			876.29590	916.307	14.59	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.52	Put			123.72180	100.035	10.48	0.00	0	2,500
\$ / R	On	17/06/2014	Foreign Exchange Option	9.61	Put			0.59590	0.407	14.59	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.36	Call			179.21640	208.281	10.78	0.00	0	10,000
\$ / R	On	17/06/2014	Foreign Exchange Option	10.36	Put			53.51640	42.381	10.78	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.47	Call			110.92100	132.896	10.46	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.47	Put			95.22100	76.996	10.46	0.00	0	2,500
\$ / R	On	17/06/2014	Foreign Exchange Option	10.52	Call			89.42180	105.935	10.48	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	12.24	Call			0.14750	0.165	20.46	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	12.24	Put			1,752.84750	1,712.665	20.46	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.13	Call			369.84030	407.421	11.33	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.13	Put			12.54030	9.921	11.33	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.47	Call			115.99290	136.733	10.50	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.47	Put			98.69290	79.233	10.50	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	10.52	Call			92.50770	109.846	10.53	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	10.52	Put			125.20770	102.346	10.53	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	8.78	Call			1,707.32360	1,747.500	14.50	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	8.78	Put			0.02360	0.000	14.50	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.66	Call			52.88480	63.294	11.30	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.66	Put			223.98480	194.094	11.30	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.61	Call			65.71630	78.417	11.04	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.61	Put			186.81630	159.217	11.04	0.00	0	0
\$ / R	On	25/06/2014	Foreign Exchange Option	10.55	Call			102.37770	119.741	10.73	0.00	0	2,500
\$ / R	On	25/06/2014	Foreign Exchange Option	10.55	Put			154.17770	130.441	10.73	0.00	0	2,500
\$ / R	On	25/06/2014	Foreign Exchange Option	10.44	Call			153.49500	177.371	10.47	0.00	0	0
\$ / R	On	25/06/2014	Foreign Exchange Option	10.44	Put			95.29500	78.071	10.47	0.00	0	10,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.45	Call			147.97260	171.211	10.47	0.00	0	5,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.45	Put			99.77260	81.911	10.47	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	25/06/2014	Foreign Exchange Option	10.54	Call			106.11990	123.998	10.68	0.00	0	10,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.54	Put			147.91990	124.698	10.68	0.00	0	10,000
\$ / R	On	26/06/2014	Foreign Exchange Option	10.40	Call			179.86090	207.746	10.60	0.00	0	0
\$ / R	On	26/06/2014	Foreign Exchange Option	10.40	Put			80.06090	66.746	10.60	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Call			2,201.40320	2,242.708	21.60	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Put			0.00320	0.008	21.60	0.00	0	4,700
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Call			41.76360	49.132	12.14	0.00	0	4,700
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Put			360.36360	326.432	12.14	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Call			0.26990	0.316	18.40	0.00	0	500
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Put			1,894.16990	1,852.515	18.40	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Call			49.89610	58.302	11.90	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Put			343.79610	310.502	11.90	0.00	0	500
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Call			2,255.33690	2,294.718	18.49	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Put			0.13690	0.118	18.49	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Call			100.60900	110.472	11.66	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Put			365.40900	335.872	11.66	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Call			107.74670	117.845	11.58	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Put			350.84670	321.545	11.58	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Call			55.49350	60.723	12.90	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Put			598.59350	564.423	12.90	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Call			5.64930	6.382	16.02	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Put			1,538.74930	1,500.082	16.02	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Call			1.26310	1.423	16.72	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Put			2,064.36310	2,025.124	16.72	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			377.51200	405.380	10.73	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			111.21200	97.680	10.73	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			21.90350	23.281	16.66	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,495.60350	1,455.581	16.66	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			639.09620	676.152	10.60	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			32.79620	28.452	10.60	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			630.14270	667.094	10.57	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			33.84270	29.394	10.57	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			621.58410	658.064	10.55	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			35.28410	30.364	10.55	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			168.46440	181.410	11.74	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			363.86440	335.110	11.74	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			9.16020	10.493	19.06	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,234.56020	2,194.193	19.06	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,306.79110	2,348.626	17.41	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.59110	0.526	17.41	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			129.91070	139.995	12.37	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			483.71070	451.895	12.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,240.36220	2,281.959	16.80	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			1.36220	1.259	16.80	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,841.64290	1,883.233	15.02	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			2.64290	2.533	15.02	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			5.45990	3.006	18.14	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,966.45990	2,922.306	18.14	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			2.74750	0.976	17.75	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,363.74750	3,320.276	17.75	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,739.55690	2,781.233	19.00	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.55690	0.533	19.00	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			23.22840	24.101	18.27	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,984.22840	1,943.401	18.27	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			19.70890	21.004	18.77	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			2,130.70890	2,090.304	18.77	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			10.74380	9.687	18.72	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,521.74380	2,478.987	18.72	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			29.43770	30.859	17.42	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,740.43770	1,700.159	17.42	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			28.29790	29.618	17.56	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,779.29790	1,738.918	17.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			26.95840	28.158	17.73	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,827.95840	1,787.458	17.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			42.68590	45.343	16.24	0.00	0	42,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,403.68590	1,364.643	16.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			38.20010	40.432	16.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,499.20010	1,459.732	16.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			31.91330	33.561	17.15	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,662.91330	1,622.861	17.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			79.12570	84.373	14.42	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			930.12570	893.673	14.42	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			78.12880	83.303	14.45	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			939.12880	902.603	14.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			77.14630	82.250	14.49	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			948.14630	911.550	14.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			167.52710	179.318	12.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			478.52710	448.618	12.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			155.49640	166.525	12.62	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			516.49640	485.825	12.62	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			81.16940	86.566	14.34	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			912.16940	875.866	14.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			263.62820	283.602	11.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			274.62820	252.902	11.47	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			255.75010	274.330	11.51	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			286.75010	263.630	11.51	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			172.61730	184.730	12.37	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			463.61730	434.030	12.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			299.22460	323.123	11.35	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			230.22460	212.423	11.35	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			289.26110	312.874	11.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			240.26110	222.174	11.38	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			284.37240	307.843	11.40	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			245.37240	227.143	11.40	0.00	0	9,000

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	10.50	Call			336.03670	360.963	11.24	3,609,634.00	10,000	16,362
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			197.03670	180.263	11.24	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			330.59190	355.371	11.26	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			201.59190	184.671	11.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			309.43200	333.621	11.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			220.43200	202.921	11.32	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			406.24100	433.014	11.06	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			147.24100	132.314	11.06	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			393.91640	420.376	11.09	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			154.91640	139.676	11.09	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			347.11320	372.340	11.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			188.11320	171.640	11.21	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			464.73470	492.967	10.92	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			115.73470	102.267	10.92	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			457.99260	486.059	10.93	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			118.99260	105.359	10.93	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			451.31070	479.213	10.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			122.31070	108.513	10.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			520.80630	550.379	10.79	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			91.80630	79.679	10.79	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			506.43710	535.672	10.83	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			97.43710	84.972	10.83	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			492.30150	521.199	10.86	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			103.30150	90.499	10.86	0.00	0	10,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			686.04710	722.526	10.86	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			47.04710	41.826	10.86	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			603.81530	637.135	10.75	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			64.81530	56.435	10.75	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			535.40200	565.317	10.76	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			86.40200	74.617	10.76	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,051.23830	1,092.353	11.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			12.23830	11.653	11.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			882.18350	921.165	11.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			23.18350	20.465	11.08	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			773.44460	811.214	10.96	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			34.44460	30.514	10.96	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,742.11940	1,783.728	14.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			3.11940	3.028	14.57	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,642.69430	1,684.330	14.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			3.69430	3.630	14.13	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,345.28720	1,387.081	12.78	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			6.28720	6.381	12.78	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,762.01690	1,803.621	14.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			3.01690	2.921	14.66	0.00	0	26,804
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			353.21420	378.480	11.32	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			201.41420	185.080	11.32	0.00	0	13,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			331.61610	356.345	11.38	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	22/09/2014	Foreign Exchange Option	10.54	Put			219.81610	202.945	11.38	0.00	0	7,500
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			234.21550	249.602	12.01	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			375.01550	348.902	12.01	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			20.74800	21.452	19.97	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,461.54800	2,420.752	19.97	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			192.33910	204.742	12.53	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			487.63910	458.642	12.53	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,366.32480	2,407.614	17.01	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			1.62480	1.514	17.01	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			302.42000	319.623	12.14	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			382.82000	359.023	12.14	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			178.64450	189.238	13.53	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			709.04450	678.638	13.53	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			39.91770	39.265	20.84	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,650.31770	2,608.665	20.84	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,422.62150	2,463.438	16.70	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			3.02150	2.838	16.70	0.00	0	5,000
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			673.67670	707.239	11.23	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			103.07670	95.739	11.23	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			97.07870	102.667	15.61	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,276.47870	1,241.167	15.61	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			355.46470	373.786	12.16	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			386.36470	364.186	12.16	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			55.75710	54.762	21.84	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,896.65710	2,855.162	21.84	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,479.49990	2,519.433	16.39	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			4.89990	4.333	16.39	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			226.85520	239.133	13.49	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			702.25520	674.033	13.49	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			297.60240	312.120	12.99	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			568.40240	541.920	12.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,816.63810	1,856.394	14.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			15.53810	14.294	14.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,729.09130	1,768.697	13.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			17.99130	16.597	13.74	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,336.13220	1,374.776	12.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			35.03220	32.676	12.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,279.71500	1,318.168	12.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			38.61500	36.068	12.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,258.68150	2,299.092	15.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			7.58150	6.992	15.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,078.63270	1,114.713	11.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			57.53270	52.613	11.87	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			991.90830	1,027.207	11.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			70.80830	65.107	11.78	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,392.88070	1,431.701	12.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			31.78070	29.601	12.76	0.00	0	13,326

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	10.05	Call			850.21770	883.995	11.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			99.11770	91.895	11.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			810.09120	843.376	11.57	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			108.99120	101.276	11.57	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,242.30490	1,280.620	12.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			41.20490	38.520	12.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			635.49960	662.381	11.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			174.39960	160.281	11.46	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			622.90670	649.465	11.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			181.80670	167.365	11.50	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			891.07610	925.326	11.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			89.97610	83.226	11.66	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			574.39780	599.682	11.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			213.29780	197.582	11.64	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			539.96780	564.311	11.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			238.86780	222.211	11.75	0.00	0	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			661.24730	688.773	11.39	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			160.14730	146.673	11.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			437.03250	458.371	12.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			335.93250	316.270	12.11	0.00	0	1,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			423.11570	444.022	12.16	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			352.01570	331.922	12.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			610.50040	636.738	11.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			189.40040	174.638	11.53	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			414.05240	434.676	12.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			362.95240	342.576	12.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			384.32350	403.302	12.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			403.22350	381.202	12.33	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			512.54430	536.113	11.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			261.44430	244.013	11.84	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			344.24640	360.595	12.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			473.14640	448.495	12.60	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			334.11420	350.031	12.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			493.01420	467.931	12.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			418.56440	439.329	12.18	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			357.46440	337.229	12.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			290.98030	305.013	13.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			589.88030	562.913	13.08	0.00	0	4,955
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			288.14610	302.054	13.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			597.04610	569.954	13.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			0.00000	386.606	12.41	386,606.30	1,000	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			0.00000	404.506	12.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			199.43730	209.091	14.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			898.33730	866.991	14.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			190.70420	199.931	14.35	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			939.60420	907.831	14.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			321.10820	336.463	12.80	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	11.00	Put			520.00820	494.363	12.80	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			129.34760	135.592	15.68	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,338.24760	1,303.492	15.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			120.42840	126.196	15.93	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,419.32840	1,384.096	15.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			264.00740	276.831	13.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			662.90740	634.731	13.36	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			103.41190	108.260	16.49	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,602.31190	1,566.160	16.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			89.58840	93.692	17.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,788.48840	1,751.592	17.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			130.39120	136.694	15.65	0.00	0	20,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,329.29120	1,294.594	15.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			65.94340	67.185	18.73	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,324.84340	2,285.085	18.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			64.66860	65.748	19.61	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,503.56860	2,463.648	19.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			104.18120	109.071	16.46	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,593.08120	1,556.971	16.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			63.27730	64.095	21.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,862.17730	2,821.995	21.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			55.23170	58.362	23.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,454.13170	3,416.262	23.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			66.47320	67.789	18.44	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,265.37320	2,225.689	18.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			53.75980	56.820	23.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,482.65980	3,444.720	23.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			30.67720	32.577	23.82	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			4,069.57720	4,030.477	23.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			64.55360	65.616	19.71	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,523.45360	2,483.515	19.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,804.51430	2,845.294	17.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			3.41430	3.194	17.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,357.65800	2,398.163	15.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			6.55800	6.063	15.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,308.15100	2,348.611	15.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			7.05100	6.511	15.51	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			64.98390	65.668	22.30	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			3,058.18390	3,017.768	22.30	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			398.01240	418.006	12.29	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			391.21240	370.106	12.29	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,527.63230	2,568.659	16.04	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			5.73230	5.359	16.04	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			282.84770	295.792	13.34	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			660.94770	632.492	13.34	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			346.71160	360.495	13.34	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			656.71160	627.695	13.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			79.83260	87.355	23.26	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,459.83260	3,424.555	23.26	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,597.15390	2,639.446	15.57	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			7.15390	6.646	15.57	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			489.09260	511.091	12.44	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			399.09260	378.291	12.44	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			83.36920	91.413	22.92	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,640.46920	3,604.613	22.92	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			548.56270	568.773	12.50	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			405.66270	381.973	12.50	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			364.24500	428.934	13.22	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			671.74500	590.134	13.22	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,552.09600	2,696.803	15.36	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			9.59600	8.003	15.36	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,022.61250	1,056.876	11.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			142.61250	131.676	11.98	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			860.56230	891.071	11.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			200.56230	185.871	11.93	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			742.47540	769.602	11.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			54.29190	48.281	12.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,337.49110	3,295.318	22.28	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			2,988.05190	3,032.621	16.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			8.05190	7.421	16.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,002.91830	2,044.370	13.03	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			22.91830	19.170	13.03	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,534.29190	1,573.481	12.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,265.80190	1,228.913	15.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			137.12310	141.369	17.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			2,157.12310	2,116.169	17.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			133.67170	137.790	17.64	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			2,203.67170	2,162.590	17.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			117.49110	120.518	22.28	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			520.46260	493.409	12.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			496.66670	514.670	12.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			526.66670	499.470	12.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			345.04880	357.137	14.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			865.04880	831.937	14.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			245.80190	254.113	15.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			262.47540	244.402	11.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			541.91220	561.743	12.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			461.91220	436.543	12.70	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			504.46260	522.772	12.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			514.46260	487.572	12.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			500.46260	518.609	12.88	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			609.46410	631.174	12.54	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			407.86410	383.674	12.54	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			86.39120	90.247	22.68	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	27/03/2015	Foreign Exchange Option	14.85	Put			3,934.79120	3,892.747	22.68	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			672.84660	695.847	12.54	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			408.54660	383.447	12.54	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			88.75120	96.726	22.66	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			4,174.45120	4,134.326	22.66	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			90.61500	94.035	22.38	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,449.51500	4,402.835	22.38	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			729.50520	753.746	12.54	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			408.40520	382.546	12.54	0.00	0	300
\$ / R	On	15/06/2015	Foreign Exchange Option	11.79	Call			420.77540	436.323	14.60	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.79	Put			1,045.97540	1,010.823	14.60	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.80	Call			418.39050	433.863	14.62	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.80	Put			1,053.59050	1,018.363	14.62	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.81	Call			416.01880	431.416	14.64	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.81	Put			1,061.21880	1,025.916	14.64	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			802.02020	827.579	12.71	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			411.42020	385.979	12.71	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			85.49250	93.698	22.38	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,774.89250	4,732.098	22.38	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			881.60380	908.758	12.88	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			413.80380	388.958	12.88	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			92.13920	97.356	22.11	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,974.33920	4,927.556	22.11	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			89.55880	94.384	21.89	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,253.85880	5,205.784	21.89	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			950.65390	980.641	13.03	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			414.95390	392.041	13.03	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,027.17570	1,059.448	13.18	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			416.57570	395.048	13.18	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			90.80130	98.867	21.83	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,480.20130	5,434.467	21.83	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,100.69650	1,133.089	13.30	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			419.89650	397.489	13.30	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			101.48590	105.248	21.64	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,600.68590	5,549.648	21.64	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			93.06050	100.845	21.70	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,996.76050	5,948.944	21.70	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,165.86800	1,200.191	13.38	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			419.56800	398.291	13.38	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			89.64730	92.709	21.49	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,352.54730	6,299.109	21.49	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,226.73280	1,262.078	13.44	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			419.63280	398.478	13.44	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,045.19580	1,075.372	13.82	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			578.09580	551.772	13.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total \$ / R Option											4,508,131.30	16,000	1,865,486
Total \$ / R											688,337,744.40	80,711	2,773,239
\$ / R MAXI On	13/06/2014	Foreign Exchange Future				10.51910		10.47950			946,719.00	90	1,317
\$ / R MAXI On	15/09/2014	Foreign Exchange Future				10.68070		10.63900			267,017.50	25	183
\$ / R MAXI On	12/12/2014	Foreign Exchange Future				10.84210		10.80110			0.00	0	31
Total \$ / R MAXI Future											1,213,736.50	115	1,531
\$ / R MAXI On	13/06/2014	Foreign Exchange Option	10.70	Call				3,002.40890	3,623.486	11.54	0.00	0	0
\$ / R MAXI On	13/06/2014	Foreign Exchange Option	10.70	Put				25,052.40890	21,713.486	11.54	0.00	0	0
\$ / R MAXI On	13/06/2014	Foreign Exchange Option	10.71	Call				2,840.32070	3,426.539	11.58	0.00	0	0
\$ / R MAXI On	13/06/2014	Foreign Exchange Option	10.71	Put				25,890.32070	22,516.539	11.58	0.00	0	0
\$ / R MAXI On	13/06/2014	Foreign Exchange Option	10.93	Call				806.42340	948.047	12.68	0.00	0	0
\$ / R MAXI On	13/06/2014	Foreign Exchange Option	10.93	Put				45,856.42340	42,038.047	12.68	0.00	0	250
\$ / R MAXI On	13/06/2014	Foreign Exchange Option	10.69	Call				3,173.09190	3,830.660	11.49	0.00	0	0
\$ / R MAXI On	13/06/2014	Foreign Exchange Option	10.69	Put				24,223.09190	20,920.660	11.49	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.65	Put				27,462.82060	25,290.210	11.47	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.66	Call				25,965.86580	27,893.742	11.49	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.66	Put				28,065.86580	25,823.742	11.49	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.64	Call				26,765.46350	28,832.950	11.46	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.64	Put				26,865.46350	24,762.950	11.46	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.65	Call				26,362.82060	28,360.210	11.47	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Call				42,771.27440	44,874.843	12.15	0.00	0	200
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Put				34,661.27440	32,664.843	12.15	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Call				23,095.25290	24,226.801	13.75	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Put				76,985.25290	74,016.801	13.75	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Call				22,878.37160	23,999.981	13.78	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Put				77,768.37160	74,789.981	13.78	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Call				22,666.79260	23,775.675	13.81	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put				78,556.79260	75,565.675	13.81	0.00	0	0
Total \$ / R MAXI Option											0.00	0	450
Total \$ / R MAXI											1,213,736.50	115	1,981
£ / R	On 13/06/2014	Foreign Exchange Future				17.57350		17.60920			263,602.50	15	32,865
£ / R	On 15/09/2014	Foreign Exchange Future				17.83000		17.86350			26,745,000.00	1,500	13,637
£ / R	On 12/12/2014	Foreign Exchange Future				18.08440		18.12040			0.00	0	7,006
£ / R	On 23/01/2015	Foreign Exchange Future				18.21140		18.24500			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future				18.36880		18.39840			0.00	0	0
Total £ / R Future											27,008,602.50	1,515	53,508
£ / R	On 13/06/2014	Foreign Exchange Option	19.55	Call				0.70370	0.605	18.39	0.00	0	5,667
£ / R	On 13/06/2014	Foreign Exchange Option	19.55	Put				1,941.50370	1,977.105	18.39	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	19.80	Call				0.37050	0.323	19.21	0.00	0	12,000

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	19.80	Put			2,191.17050	2,226.823	19.21	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	17.90	Call			64.34860	56.256	11.65	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	17.90	Put			355.14860	382.756	11.65	0.00	0	4,000
£ / R	On	13/06/2014	Foreign Exchange Option	18.31	Call			17.19180	15.069	13.21	0.00	0	3,000
£ / R	On	13/06/2014	Foreign Exchange Option	18.31	Put			717.99180	751.569	13.21	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	18.45	Call			10.96660	9.678	13.74	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	18.45	Put			851.76660	886.178	13.74	0.00	0	400
£ / R	On	13/06/2014	Foreign Exchange Option	16.88	Call			739.84300	704.734	12.30	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.88	Put			10.64300	11.234	12.30	0.00	0	50
£ / R	On	13/06/2014	Foreign Exchange Option	17.20	Call			447.41870	414.701	11.35	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	17.20	Put			38.21870	41.201	11.35	0.00	0	7,500
£ / R	On	13/06/2014	Foreign Exchange Option	17.55	Call			187.77740	163.320	10.31	0.00	0	1,000
£ / R	On	13/06/2014	Foreign Exchange Option	17.55	Put			128.57740	139.820	10.31	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.50	Call			1,111.26190	1,075.613	13.46	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.50	Put			2.06190	2.113	13.46	0.00	0	1,123
£ / R	On	13/06/2014	Foreign Exchange Option	16.65	Call			963.17450	927.600	12.98	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.65	Put			3.97450	4.100	12.98	0.00	0	18,000
£ / R	On	13/06/2014	Foreign Exchange Option	16.79	Call			826.47180	791.118	12.57	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.79	Put			7.27180	7.618	12.57	0.00	0	6,000
£ / R	On	13/06/2014	Foreign Exchange Option	16.04	Call			1,569.46010	1,533.764	14.93	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.04	Put			0.26010	0.264	14.93	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.05	Call			1,559.47220	1,523.776	14.90	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.05	Put			0.27220	0.276	14.90	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.06	Call			1,549.48490	1,513.789	14.86	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.06	Put			0.28490	0.289	14.86	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	15.00	Call			2,609.23930	2,573.535	21.33	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	15.00	Put			0.03930	0.035	21.33	0.00	0	1,123
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Call			1,091.19320	1,061.399	10.64	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Call			1,416.50510	1,385.248	11.38	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Put			53.00510	55.248	11.38	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			1,108.78330	1,078.889	10.68	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Put			85.28330	88.889	10.68	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Call			1,099.98120	1,070.136	10.66	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Put			87.69320	91.399	10.64	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Call			724.71660	705.576	10.98	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Put			211.21660	225.576	10.98	0.00	0	3,200
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Call			228.41900	226.504	12.82	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Put			86.48120	90.135	10.66	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Put			924.91900	956.504	12.82	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			935.25540	914.321	11.53	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			354.85540	369.921	11.53	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			929.35150	908.575	11.54	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			358.95150	374.175	11.54	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			923.48040	902.852	11.55	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			363.08040	378.452	11.55	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			502.46760	494.217	12.69	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			882.06760	909.817	12.69	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,570.71280	3,604.906	16.42	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			114.53620	115.150	16.44	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,589.53620	3,623.750	16.44	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,311.86670	1,339.804	13.60	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			454.43650	448.833	13.61	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,319.43650	1,347.433	13.61	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			163.44160	163.146	15.81	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,958.44160	2,991.746	15.81	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			115.71280	116.306	16.42	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			887.30710	911.160	12.77	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			588.87960	580.136	12.95	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			973.87960	998.736	12.95	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			459.30590	453.585	13.58	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,304.30590	1,332.185	13.58	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			456.86670	451.204	13.60	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			738.25240	725.452	12.39	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			713.25240	734.052	12.39	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			632.30710	622.560	12.77	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,436.92540	1,461.243	13.84	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			542.82320	537.618	13.85	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,444.42320	1,468.818	13.85	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			540.36520	535.206	13.86	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,451.96520	1,476.406	13.86	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			545.32540	540.043	13.84	0.00	0	0
Total £ / R Option											0.00	0	123,967
Total £ / R											27,008,602.50	1,515	177,475
¥ / R	On	13/06/2014	Foreign Exchange Future			0.10340		0.10289			0.00	0	15,604
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10505		0.10452			0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10861		0.10804			0.00	0	50
Total ¥ / R Future											0.00	0	15,654
¥ / R	On	13/06/2014	Foreign Exchange Option	0.09	Call			1,288.61520	1,340.112	18.19	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.09	Put			0.01520	0.012	18.19	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.10	Call			306.33360	350.803	11.95	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.10	Put			17.73360	10.703	11.95	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.11	Call			2.24670	2.826	14.80	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.11	Put			713.64670	662.726	14.80	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			572.63020	612.223	13.04	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			120.73020	106.724	13.04	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			152.15640	162.888	15.17	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			700.25640	657.388	15.17	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			40.23120	43.050	17.73	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,588.33120	1,537.550	17.73	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,848.62080	1,900.758	14.29	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			44.62080	39.458	14.29	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			1,017.58080	1,057.139	13.89	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			213.58080	195.839	13.89	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			508.85790	528.485	15.27	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			704.85790	667.185	15.27	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	15,654
€ / R	On	13/06/2014	Foreign Exchange Future			14.30600		14.27100			6,723,820.00	470	83,348
€ / R	On	15/09/2014	Foreign Exchange Future			14.52690		14.48890			14,526,900.00	1,000	14,254
€ / R	On	12/12/2014	Foreign Exchange Future			14.74950		14.71220			14,749,500.00	1,000	9,141
€ / R	On	16/03/2015	Foreign Exchange Future			15.00310		14.95960			1,500,310.00	100	1,000
Total € / R Future											37,500,530.00	2,570	107,743
€ / R	On	13/06/2014	Foreign Exchange Option	14.15	Put			77.79330	70.323	11.29	0.00	0	8,800
€ / R	On	13/06/2014	Foreign Exchange Option	14.40	Call			79.34920	92.113	11.17	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.40	Put			208.34920	186.113	11.17	0.00	0	8,800
€ / R	On	13/06/2014	Foreign Exchange Option	14.85	Call			16.03650	13.318	12.53	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	15.07	Put			806.91380	769.106	13.39	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.85	Call			444.52700	473.130	12.13	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.85	Put			23.52700	17.130	12.13	0.00	0	14,800
€ / R	On	13/06/2014	Foreign Exchange Option	16.35	Call			0.22170	0.104	19.74	0.00	0	4,200
€ / R	On	13/06/2014	Foreign Exchange Option	13.81	Put			19.97240	13.894	12.24	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.15	Call			198.79330	226.323	11.29	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	16.40	Call			0.19270	0.090	19.93	0.00	0	12,500
€ / R	On	13/06/2014	Foreign Exchange Option	16.40	Put			2,129.19270	2,094.090	19.93	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.45	Call			66.34280	75.900	11.32	0.00	0	1,000
€ / R	On	13/06/2014	Foreign Exchange Option	14.45	Put			245.34280	219.900	11.32	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.85	Put			595.03650	557.318	12.53	0.00	0	5,000
€ / R	On	13/06/2014	Foreign Exchange Option	15.07	Call			7.91380	5.106	13.39	0.00	0	3,000
€ / R	On	13/06/2014	Foreign Exchange Option	13.79	Call			499.39930	528.492	12.30	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.79	Put			18.39930	12.492	12.30	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.80	Call			490.16960	519.176	12.27	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.80	Put			19.16960	13.176	12.27	0.00	0	27,500
€ / R	On	13/06/2014	Foreign Exchange Option	13.81	Call			480.97240	509.894	12.24	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	16.35	Put			2,079.22170	2,044.104	19.74	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			276.80320	279.936	11.43	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			38.56710	46.687	15.24	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			1,889.66710	1,859.787	15.24	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			420.87530	462.214	11.43	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			271.97530	275.315	11.43	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			625.76980	671.967	11.10	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			136.86980	145.067	11.10	0.00	0	6,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			415.70320	456.836	11.43	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			410.57610	451.506	11.44	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	Put			281.67610	284.606	11.44	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			998.11010	1,039.363	11.09	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			49.21010	52.463	11.09	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			426.09870	467.635	11.42	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			267.19870	270.735	11.42	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			442.05300	484.176	11.39	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			253.15300	257.276	11.39	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			78.19910	87.098	11.32	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			148.70030	163.734	14.78	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,736.50030	1,714.234	14.78	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			113.64390	121.767	11.30	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			1,094.16170	1,139.309	11.30	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			121.96170	129.809	11.30	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			1,117.88160	1,163.242	11.30	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			115.68160	123.742	11.30	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,290.39910	1,336.598	11.32	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			1,133.83010	1,179.317	11.31	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			111.63010	119.817	11.31	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			1,125.84390	1,171.267	11.30	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			660.75760	650.006	12.56	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			668.60710	701.635	12.54	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			649.00710	638.535	12.54	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			664.41670	697.356	12.55	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			654.81670	644.256	12.55	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			660.35760	693.106	12.56	0.00	0	0
Total € / R Option											0.00	0	118,974
Total € / R											37,500,530.00	2,570	226,717
AU\$ / R	On	13/06/2014	Foreign Exchange Future			9.68720		9.68020			0.00	0	5,016
AU\$ / R	On	15/09/2014	Foreign Exchange Future			9.77080		9.76130			0.00	0	11,270
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.85880		9.84960			0.00	0	450
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.96050		9.94890			0.00	0	0
Total AU\$ / R Future											0.00	0	16,736
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.90	Call			24.04170	24.503	11.67	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Call			484.21450	490.884	13.58	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Put			4.01450	3.684	13.58	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.70	Call			76.94260	79.285	10.56	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.70	Put			96.74260	92.085	10.56	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.89	Call			25.56620	26.080	11.61	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.90	Put			243.84170	237.303	11.67	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.91	Call			22.60310	23.015	11.73	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.91	Put			252.40310	245.815	11.73	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	10.70	Call			0.43310	0.421	17.69	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.89	Put			235.36620	228.880	11.61	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	13/06/2014	Foreign Exchange Option	10.70	Put			1,020.23310	1,013.221	17.69	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			357.78740	365.213	10.96	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			136.48740	134.414	10.96	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			351.37850	358.751	10.96	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			140.07850	137.951	10.96	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			345.03480	352.352	10.96	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			143.73480	141.552	10.96	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			460.72930	469.462	11.33	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			211.12930	210.662	11.33	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			995.32110	990.098	13.03	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			557.21580	566.369	11.34	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			157.61580	157.569	11.34	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			466.82830	475.594	11.33	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			207.22830	206.794	11.33	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			454.67880	463.378	11.33	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			215.07880	214.578	11.33	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			247.31120	254.108	11.67	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			447.71120	445.308	11.67	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			94.92110	98.898	13.03	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			389.12000	397.995	11.86	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			450.22000	447.495	11.86	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			397.29670	406.234	11.83	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			438.39670	435.734	11.83	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			393.18950	402.094	11.84	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			444.28950	441.594	11.84	0.00	0	0
Total AU\$ / R Option											0.00	0	1,206
Total AU\$ / R											0.00	0	17,942
CAD/ R	On	13/06/2014	Foreign Exchange Future			9.67990		9.64140			0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.80570		9.76520			0.00	0	100
Total CAD/ R Future											0.00	0	100
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.86	Call			18.56790	25.986	10.82	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.86	Put			237.16790	206.086	10.82	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.84	Call			21.29580	29.587	10.70	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.84	Put			219.89580	189.687	10.70	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.85	Call			19.88760	27.733	10.76	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.85	Put			228.48760	197.833	10.76	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			381.64840	353.766	10.96	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			142.40080	155.469	10.90	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			367.20080	339.769	10.90	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			139.59790	152.440	10.93	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			374.39790	346.740	10.93	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			136.84840	149.466	10.96	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 CAD/ R Option								0.00	0	0
Total CAD/ R								0.00	0	100
CF CANDCO n 12/12/2014 Foreign Exchange Future			50.75720		49.38470			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			533.07550		533.25980			0.00	0	26,600
Total CF CANDO CAFE Future								0.00	0	26,600
Total CF CANDO CAFE								0.00	0	26,600
CF CANDCO n 12/12/2014 Foreign Exchange Future			598.19760		598.62070			0.00	0	3,116
Total CF CANDO CAFH Future								0.00	0	3,116
Total CF CANDO CAFH								0.00	0	3,116
CF CANDCO n 12/12/2014 Foreign Exchange Future			323.31620		-321.41890			0.00	0	4,362
Total CF CANDO CAFJ Future								0.00	0	4,362
Total CF CANDO CAFJ								0.00	0	4,362
CF CANDCO n 12/12/2014 Foreign Exchange Future			489.02870		488.94420			0.00	0	1,871
Total CF CANDO CAFK Future								0.00	0	1,871
Total CF CANDO CAFK								0.00	0	1,871
CF CANDCO n 15/09/2014 Foreign Exchange Future			62.07390		60.42060			0.00	0	5,000
Total CF CANDO CAFM Future								0.00	0	5,000
Total CF CANDO CAFM								0.00	0	5,000
CF CANDCO n 25/06/2014 Foreign Exchange Future			42.80460		42.20690			0.00	0	5,000
Total CF CANDO CAFS Future								0.00	0	5,000
Total CF CANDO CAFS								0.00	0	5,000
CHF / R On 13/06/2014 Foreign Exchange Future			11.71190		11.68010			0.00	0	1,181
CHF / R On 15/09/2014 Foreign Exchange Future			11.90410		11.86950			0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Future			12.31840		12.27850			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			160.91320	184.575	11.65	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			70.81320	62.675	11.65	0.00	0	0
CHF / R	On	13/06/2014	Foreign Exchange Option	11.60	Call			154.21020	177.587	11.60	0.00	0	0
CHF / R	On	13/06/2014	Foreign Exchange Option	11.60	Put			74.11020	65.687	11.60	0.00	0	0
CHF / R	On	13/06/2014	Foreign Exchange Option	11.61	Call			147.63560	170.718	11.55	0.00	0	0
CHF / R	On	13/06/2014	Foreign Exchange Option	11.61	Put			77.53560	68.818	11.55	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	12.99	Call			53.07010	66.750	14.39	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	12.99	Put			1,173.57010	1,152.650	14.39	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Call			52.20840	65.756	14.41	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Put			1,182.70840	1,161.656	14.41	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Call			51.36200	64.778	14.43	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Put			1,191.86200	1,170.678	14.43	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			337.09330	367.111	14.37	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			1,048.59330	1,038.711	14.37	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			334.84360	364.708	14.39	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,056.34360	1,046.308	14.39	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			332.61580	362.318	14.41	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			1,064.11580	1,053.918	14.41	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			1.67800		1.66230			0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Future			1.69540		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			501.96180	366.243	11.10	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.69	Call			56.55490	98.078	10.70	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.69	Put			333.55490	218.078	10.70	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.70	Call			37.98740	68.161	10.90	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.70	Put			414.98740	288.160	10.90	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.71	Call			24.96180	46.243	11.10	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			9.14250	12.038	15.26	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			3,319.14250	3,158.038	15.26	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			10.51290	15.001	15.03	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			3,120.51290	2,961.001	15.03	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			9.36210	13.432	15.14	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			3,219.36210	3,059.432	15.14	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Future			8.91910		8.94290			0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Future			8.99760		9.02060			0.00	0	0
Total NZ\$ / R 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
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.46	Put			0.93970	1.221	11.77	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.44	Call			503.66840	480.120	11.92	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.44	Put			0.76840	1.020	11.92	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Call			493.74980	470.224	11.85	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Put			0.84980	1.124	11.85	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.46	Call			483.83970	460.321	11.77	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Call			90.65320	84.912	9.06	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Put			310.05320	327.312	9.06	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Call			88.24640	82.676	9.09	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Put			317.64640	335.076	9.09	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Call			85.90310	80.500	9.13	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			325.30310	342.900	9.13	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			1.36000		1.36190			306,000.00	225	300
QUANTO €	On	15/09/2014	Foreign Exchange Future			1.36010		1.36200			0.00	0	125
Total QUANTO € / \$ Future											306,000.00	225	425
Total QUANTO € / \$											306,000.00	225	425
R / ¥	On	13/06/2014	Foreign Exchange Future			9.69280	0.10316	9.74150			0.00	0	0
Total R / ¥EN Future											0.00	0	0
R / ¥	On	13/06/2014	Foreign Exchange Option	10.00	Put		0.10316	2,810.94790	3,227.725	12.72	0.00	0	0
R / ¥	On	13/06/2014	Foreign Exchange Option	10.01	Call		0.10316	210.88380	145.039	12.74	0.00	0	0
R / ¥	On	13/06/2014	Foreign Exchange Option	10.01	Put		0.10316	2,895.88380	3,317.039	12.74	0.00	0	0
R / ¥	On	13/06/2014	Foreign Exchange Option	9.99	Call		0.10316	241.89150	167.082	12.70	0.00	0	0
R / ¥	On	13/06/2014	Foreign Exchange Option	9.99	Put		0.10316	2,726.89150	3,139.082	12.70	0.00	0	0
R / ¥	On	13/06/2014	Foreign Exchange Option	10.00	Call		0.10316	225.94790	155.725	12.72	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			20,598.70000		20,561.49000			0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Future			4.98580		4.96680			0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Future			4.95000		4.92860			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.04	Call			8.05000	7.855	6.36	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			81.25000	62.056	6.36	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.05	Call			6.82250	6.531	6.56	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.05	Put			90.02250	70.731	6.56	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.06	Call			5.78840	5.446	6.76	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.06	Put			98.98840	79.646	6.76	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Call			225.18510	241.313	9.84	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			36.58510	31.313	9.84	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			217.20560	233.112	9.78	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			38.60560	33.112	9.78	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			209.32540	225.004	9.73	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			40.72540	35.004	9.73	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0
Total Futures											749 858 482.10	69,136	1,152,622
Total Options											4 508 131.30	16,000	2,110,083
Grand Total:											754,366,613.40	85,136	3,262,705