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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/06/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 24/06/2014 Foreign Exchange Future			10.61470		10.71100			0.00	0	0
\$ / R On 25/06/2014 Foreign Exchange Future			10.61470		10.71100			0.00	0	0
\$ / R On 26/06/2014 Foreign Exchange Future			10.61470		10.71270			0.00	0	0
\$ / R On 27/06/2014 Foreign Exchange Future			10.61650		10.71450			0.00	0	0
\$ / R On 30/06/2014 Foreign Exchange Future			10.62190		10.71980			0.00	0	0
\$ / R On 01/07/2014 Foreign Exchange Future			10.62370		10.72150			0.00	0	90,000
\$ / R On 02/07/2014 Foreign Exchange Future			10.62550		10.72330			0.00	0	0
\$ / R On 07/07/2014 Foreign Exchange Future			10.63430		10.60100			0.00	0	0
\$ / R On 08/07/2014 Foreign Exchange Future			10.63600		10.73380			0.00	0	0
\$ / R On 10/07/2014 Foreign Exchange Future			10.63950		10.73720			0.00	0	0
\$ / R On 14/07/2014 Foreign Exchange Future			10.64650		10.74420			0.00	0	0
\$ / R On 28/07/2014 Foreign Exchange Future			10.67110		10.76880			0.00	0	348
\$ / R On 29/07/2014 Foreign Exchange Future			10.67280		10.77050			0.00	0	7,308
\$ / R On 08/08/2014 Foreign Exchange Future			10.69040		10.78820			0.00	0	0
\$ / R On 22/08/2014 Foreign Exchange Future			10.71490		10.81290			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.72370		10.82180			0.00	0	1,959
\$ / R On 28/08/2014 Foreign Exchange Future			10.72550		10.82360			0.00	0	0
\$ / R On 08/09/2014 Foreign Exchange Future			10.74520		10.84340			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.75780		10.85610			238,500,426.00	22,170	699,878
\$ / R On 22/09/2014 Foreign Exchange Future			10.77030		10.86870			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.77760		10.87600			0.00	0	162

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			10.78320		10.88170			0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Future			10.80010		10.89890			0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Future			10.83960		10.93880			0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Future			10.85090		10.95030			0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Future			10.89040		10.99020			0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Future			10.89600		10.99590			0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Future			10.92050		11.02070			0.00	0	4,000
\$ / R	On	12/12/2014	Foreign Exchange Future			10.92240		11.02260			707,771,520.00	64,800	155,064
\$ / R	On	15/12/2014	Foreign Exchange Future			10.92800		11.02830			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			10.94300		11.04350			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			11.01370		11.11550			0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Future			11.06910		11.17160			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			11.07110		11.17360			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.10670		11.20960			366,521.10	33	23,601
\$ / R	On	27/03/2015	Foreign Exchange Future			11.12860		11.23190			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.19460		11.29890			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.25440		11.35960			0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Future			11.39940		11.39940			113,994.00	10	7,436
\$ / R	On	26/06/2015	Foreign Exchange Future			11.31620		11.42240			0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Future			11.38500		11.49140			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.44550		11.55200			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.48300		11.58960			17,224,500.00	1,500	1,500
\$ / R	On	28/09/2015	Foreign Exchange Future			11.51220		11.61890			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.57480		11.68160			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.63310		11.74010			0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Future			11.67270		11.77980			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.68730		11.79440			0.00	0	0
Total \$ / R Future											963,976,961.10	88,513	991,256
\$ / R	On	24/06/2014	Foreign Exchange Option	9.97	Call			741.00000	644.700	16.44	0.00	0	0
\$ / R	On	24/06/2014	Foreign Exchange Option	9.97	Put			0.00000	0.000	16.44	0.00	0	0
\$ / R	On	24/06/2014	Foreign Exchange Option	9.98	Call			731.00010	634.700	16.44	0.00	0	0
\$ / R	On	24/06/2014	Foreign Exchange Option	9.98	Put			0.00010	0.000	16.44	0.00	0	0
\$ / R	On	24/06/2014	Foreign Exchange Option	9.99	Call			721.00010	624.700	16.44	0.00	0	0
\$ / R	On	24/06/2014	Foreign Exchange Option	9.99	Put			0.00010	0.000	16.44	0.00	0	0
\$ / R	On	24/06/2014	Foreign Exchange Option	10.74	Call			32.42750	3.089	15.78	0.00	0	0
\$ / R	On	24/06/2014	Foreign Exchange Option	10.74	Put			61.42750	128.389	15.78	0.00	0	3,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.54	Call			178.16040	86.056	11.98	0.00	0	10,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.54	Put			7.16040	11.356	11.98	0.00	0	10,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.55	Call			169.09810	77.884	11.79	0.00	0	2,500
\$ / R	On	25/06/2014	Foreign Exchange Option	10.55	Put			8.09810	13.185	11.79	0.00	0	2,500
\$ / R	On	25/06/2014	Foreign Exchange Option	10.44	Call			272.98800	177.156	13.92	0.00	0	0
\$ / R	On	25/06/2014	Foreign Exchange Option	10.44	Put			1.98800	2.456	13.92	0.00	0	10,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.45	Call			263.26750	167.564	13.72	0.00	0	5,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.45	Put			2.26750	2.864	13.72	0.00	0	2,500
\$ / R	On	26/06/2014	Foreign Exchange Option	10.40	Call			314.54930	217.304	13.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/06/2014	Foreign Exchange Option	10.40	Put			1.84930	2.604	13.58	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Call			2,414.50000	2,316.500	15.56	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	15.56	0.00	0	4,700
\$ / R	On	27/06/2014	Foreign Exchange Option	10.74	Call			48.61770	17.578	13.51	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	10.74	Put			74.11770	141.078	13.51	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Call			25.62400	9.408	15.07	0.00	0	4,700
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Put			131.12400	212.908	15.07	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Call			0.02040	0.022	31.31	0.00	0	500
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Put			1,680.22040	1,778.122	31.31	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Call			40.83160	16.075	12.35	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Put			121.03160	194.175	12.35	0.00	0	500
\$ / R	On	01/07/2014	Foreign Exchange Option	10.75	Call			62.48700	27.718	11.79	0.00	0	0
\$ / R	On	01/07/2014	Foreign Exchange Option	10.75	Put			90.98700	154.018	11.79	0.00	0	60,000
\$ / R	On	02/07/2014	Foreign Exchange Option	10.80	Call			49.96000	22.925	12.28	0.00	0	0
\$ / R	On	02/07/2014	Foreign Exchange Option	10.80	Put			126.66000	197.425	12.28	0.00	0	30,000
\$ / R	On	02/07/2014	Foreign Exchange Option	10.84	Call			38.98670	17.645	12.67	0.00	0	10,000
\$ / R	On	02/07/2014	Foreign Exchange Option	10.84	Put			155.68670	232.145	12.67	0.00	0	0
\$ / R	On	07/07/2014	Foreign Exchange Option	10.60	Call			0.00000	107.278	10.74	536,388.50	5,000	5,000
\$ / R	On	07/07/2014	Foreign Exchange Option	10.60	Put			0.00000	72.978	10.74	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.80	Call			70.85510	39.557	11.66	0.00	0	10,000
\$ / R	On	08/07/2014	Foreign Exchange Option	10.80	Put			137.05510	203.557	11.66	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.60	Call			182.91560	111.913	10.81	0.00	0	10,000
\$ / R	On	08/07/2014	Foreign Exchange Option	10.60	Put			49.11560	75.913	10.81	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.74	Call			95.07190	53.785	11.23	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.74	Put			101.27190	157.785	11.23	0.00	0	0
\$ / R	On	10/07/2014	Foreign Exchange Option	10.74	Call			103.18280	61.181	11.28	0.00	0	250
\$ / R	On	10/07/2014	Foreign Exchange Option	10.74	Put			105.98280	161.681	11.28	0.00	0	0
\$ / R	On	14/07/2014	Foreign Exchange Option	10.50	Call			277.06200	198.648	10.90	0.00	0	1,500
\$ / R	On	14/07/2014	Foreign Exchange Option	10.50	Put			32.86200	52.148	10.90	0.00	0	0
\$ / R	On	14/07/2014	Foreign Exchange Option	10.90	Call			60.81370	34.616	11.79	0.00	0	1,000
\$ / R	On	14/07/2014	Foreign Exchange Option	10.90	Put			216.61370	288.116	11.79	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Call			2,468.80870	2,371.106	20.75	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Put			0.00870	0.006	20.75	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Call			126.15810	90.283	11.55	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Put			177.35810	239.183	11.55	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Call			3.43750	2.143	17.15	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Put			1,322.93750	1,419.343	17.15	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Call			0.64410	0.418	18.64	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Put			1,850.14410	1,947.618	18.64	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Call			136.43820	98.888	11.47	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Put			165.93820	226.088	11.47	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Call			57.11070	40.747	13.11	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Put			386.61070	467.947	13.11	0.00	0	0
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Call			193.68330	145.771	11.16	0.00	0	250
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Put			145.48330	195.371	11.16	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			812.76220	716.226	10.72	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			9.86220	11.326	10.72	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			513.66340	431.307	10.33	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			30.76340	46.407	10.33	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			14.86530	10.461	16.24	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,271.96530	1,365.561	16.24	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			832.22070	735.508	10.82	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			9.32070	10.608	10.82	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			822.48740	725.861	10.77	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			9.58740	10.961	10.77	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			212.48250	169.913	11.36	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			190.68250	246.213	11.36	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			2.30770	1.635	16.94	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,010.50770	2,107.935	16.94	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,523.71720	2,425.628	18.72	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.11720	0.128	18.72	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			155.27910	124.091	12.07	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			291.67910	358.592	12.07	0.00	0	0
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Call			273.43200	220.600	11.08	0.00	0	250
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Put			170.03200	215.400	11.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,956.15170	2,857.868	18.86	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.05170	0.068	18.86	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,456.38830	2,358.132	17.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.28830	0.332	17.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			2,057.01650	1,958.675	15.72	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			0.91650	0.875	15.72	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			7.26890	5.681	19.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,301.16890	2,397.881	19.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			2.72610	2.081	19.36	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,746.62610	2,844.281	19.36	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			1.09740	0.820	19.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,144.99740	3,243.020	19.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			20.29250	17.314	17.67	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,604.19250	1,699.514	17.67	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			16.35690	14.023	18.18	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,760.25690	1,856.223	18.18	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			13.48260	11.612	18.65	0.00	0	16,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			1,907.38260	2,003.812	18.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			25.78970	21.897	17.13	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,439.68970	1,534.097	17.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			23.00780	19.579	17.38	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,516.90780	1,611.779	17.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			21.75090	18.530	17.51	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,555.65090	1,650.730	17.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			47.57490	40.961	15.80	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			1,041.47490	1,133.161	15.80	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			38.56280	32.515	16.27	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,182.46280	1,274.715	16.27	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			33.12570	27.998	16.59	0.00	0	0

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\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,277.02570	1,370.198	16.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			79.00450	66.512	14.27	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			722.90450	808.712	14.27	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			77.79850	65.534	14.31	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			731.69850	817.734	14.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Call			67.89730	57.500	14.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Put			811.79730	899.700	14.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			92.38370	77.363	13.83	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			636.28370	719.563	13.83	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			82.75870	69.556	14.14	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			696.65870	781.756	14.14	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			80.23160	67.508	14.22	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			714.13160	799.708	14.22	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			150.31800	124.140	12.60	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			404.21800	476.340	12.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Call			0.00000	98.183	13.19	9,818.30	100	100
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Put			0.00000	590.383	13.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			100.27110	83.603	13.61	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			594.17110	675.803	13.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			205.34730	169.403	11.85	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			279.24730	341.603	11.85	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			198.32020	163.589	11.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			292.22020	355.789	11.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			181.80830	149.966	12.15	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			325.70830	392.166	12.15	0.00	0	402
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			245.31230	201.903	11.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			219.21230	274.103	11.44	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			240.63390	198.381	11.48	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			224.53390	280.581	11.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			227.95640	188.188	11.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			241.85640	300.388	11.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			341.68670	281.936	10.93	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			135.58670	174.136	10.93	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			329.82470	271.461	10.97	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			143.72470	183.661	10.97	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			306.96950	251.381	11.04	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			160.86950	203.581	11.04	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			392.02900	326.774	10.79	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			105.92900	138.974	10.79	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			379.01210	315.122	10.83	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			112.91210	147.322	10.83	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			372.61120	309.406	10.85	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			116.51120	151.606	10.85	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			432.77920	363.503	10.69	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			86.67920	115.704	10.69	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			425.81240	357.198	10.71	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			89.71240	119.398	10.71	0.00	0	4,700

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			405.33080	338.723	10.76	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			99.23080	130.923	10.76	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			513.86650	437.641	10.50	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			57.76650	79.841	10.50	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			454.09410	382.859	10.64	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			77.99410	105.059	10.64	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			439.81680	369.882	10.67	0.00	0	11,362
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			83.71680	112.082	10.67	0.00	0	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			594.17070	512.320	10.33	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			38.07070	54.520	10.33	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			585.88060	504.557	10.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			39.78060	56.756	10.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			529.44990	452.040	10.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			53.34990	74.240	10.46	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			656.62900	568.383	10.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			30.52900	40.583	10.21	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			638.62890	552.066	10.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			32.52890	44.266	10.24	4,426.57	100	10,900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			602.99400	520.146	10.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			36.89400	52.346	10.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			692.96420	602.073	10.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			26.86420	34.273	10.17	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			683.83980	593.284	10.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			27.73980	35.484	10.15	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			674.74270	584.928	10.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			28.64270	37.128	10.17	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			966.36360	869.735	10.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			10.26360	11.935	10.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			870.49420	775.195	10.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			14.39420	17.395	10.54	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			776.15470	682.814	10.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			20.05470	25.014	10.34	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,558.45580	1,460.070	13.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			2.35580	2.270	13.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,260.48500	1,162.102	11.63	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			4.38500	4.302	11.63	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			1,082.88580	985.268	10.96	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			6.78580	7.468	10.96	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,977.15970	1,878.812	15.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			1.05970	1.012	15.31	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,957.19930	1,858.850	15.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			1.09930	1.050	15.21	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,857.42250	1,759.064	14.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			1.32250	1.264	14.70	0.00	0	35,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			307.08980	252.966	11.09	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			178.38980	222.666	11.09	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			456.70490	386.804	10.69	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	10.50	Put			88.00490	116.504	10.69	0.00	0	13,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			429.02770	361.677	10.76	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			100.32770	131.376	10.76	0.00	0	7,500
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			288.47730	239.203	11.40	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			212.47730	261.603	11.40	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			13.46120	9.706	19.09	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,237.46120	2,332.106	19.09	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			304.80350	367.626	12.02	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,582.13980	2,483.675	17.46	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.43980	0.475	17.46	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			226.50350	190.826	12.02	0.00	0	5,000
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			350.93880	296.281	11.40	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			192.03880	236.181	11.40	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			371.97860	319.881	11.73	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			233.17860	280.281	11.73	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			204.24500	177.337	13.20	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			515.44500	587.737	13.20	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			26.89660	26.128	20.46	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,418.09660	2,516.528	20.46	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,640.07620	2,540.902	17.17	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			1.27620	1.302	17.17	0.00	0	5,000
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			837.51970	749.968	10.96	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			47.21970	59.068	10.96	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			101.02420	89.870	15.47	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,060.72420	1,148.970	15.47	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			434.91050	381.391	11.86	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			244.71050	290.990	11.86	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			40.25920	39.598	21.41	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,660.05920	2,759.198	21.41	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,698.22670	2,598.414	16.84	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			2.32670	2.414	16.84	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			261.70280	231.429	13.17	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			515.80280	585.429	13.17	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			346.84110	308.230	12.60	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			396.14110	457.730	12.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			506.30220	448.580	11.80	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			117.55640	145.847	11.27	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			655.51460	585.995	11.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			132.91460	163.595	11.36	0.00	0	22,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			462.84910	409.037	11.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			260.24910	306.637	11.94	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			571.16490	508.009	11.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			98.17940	117.034	11.10	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			744.84740	665.490	11.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			102.24740	123.090	11.14	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			511.95280	453.738	11.78	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			219.35280	261.338	11.78	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			690.15640	618.247	11.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			86.75130	103.142	11.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			776.84260	694.198	11.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			94.24260	111.798	11.09	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			622.08880	554.999	11.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			149.48880	182.599	11.45	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			760.77940	679.434	11.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			44.69970	54.062	11.46	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,022.78290	932.917	11.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			50.18290	60.517	11.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			697.86410	624.847	11.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			115.26410	142.447	11.25	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			809.35130	725.542	11.14	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			22.02940	24.361	12.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,271.75060	1,175.041	11.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			29.15060	32.641	11.75	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			768.79470	686.479	11.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			96.19470	114.079	11.08	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,067.29970	976.462	11.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			17.24740	18.859	12.93	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,541.49670	1,443.150	12.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			18.89670	20.750	12.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			978.81980	890.003	11.35	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			56.21980	67.603	11.35	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,444.62940	1,346.761	12.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			4.44410	4.672	15.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,031.54750	1,931.886	14.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			8.94750	9.486	14.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,176.74050	1,083.295	11.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			34.14050	40.895	11.59	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,599.84740	1,501.259	12.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,942.81600	1,843.299	14.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			10.21600	10.899	14.14	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,483.31460	1,385.243	12.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			20.71460	22.843	12.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,477.04410	2,377.072	15.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			3.77400	3.954	16.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,226.97420	3,325.002	23.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			49.54000	46.031	23.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,256.94000	3,353.631	23.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,024.39610	2,924.257	17.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			1.79610	1.857	17.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,576.37400	2,476.354	16.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,272.03860	2,371.007	19.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			54.42780	53.237	19.53	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,291.82780	2,390.837	19.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,526.69540	2,426.698	16.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			4.09540	4.298	16.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			49.57420	47.402	23.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,567.86960	1,660.421	16.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			62.73060	58.311	18.44	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,040.13060	2,135.911	18.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			29.08460	24.987	23.90	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,846.48460	3,942.587	23.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			54.63860	53.407	19.43	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,204.02320	1,292.208	15.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			107.41680	97.736	16.33	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,374.81680	1,465.336	16.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			51.66260	51.069	21.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,629.06260	2,728.669	21.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			90.46960	82.821	16.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			802.80120	882.793	14.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			138.24620	125.076	15.47	0.00	0	28,500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,115.64620	1,202.676	15.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			60.27260	56.128	18.62	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,097.67260	2,193.728	18.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			126.62320	114.608	15.76	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			481.19430	547.879	13.00	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			222.40360	198.774	13.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			699.80360	776.374	13.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			106.51790	96.943	16.36	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,383.91790	1,474.543	16.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			195.40120	175.193	14.32	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			353.56360	411.997	12.39	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			337.91990	300.457	12.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			415.31990	478.057	12.70	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			137.02320	123.973	15.50	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,124.42320	1,211.573	15.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			303.79430	270.279	13.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			279.67780	327.997	12.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			408.09360	360.602	12.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			315.49360	368.202	12.18	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			211.43780	189.264	14.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			738.83780	816.864	14.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			376.16360	334.397	12.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			223.70220	266.180	11.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			500.70040	443.470	11.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			228.10040	271.070	11.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			334.32820	297.275	12.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			421.72820	484.875	12.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			442.27780	390.397	12.02	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			178.56490	215.609	11.60	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			529.19910	469.505	11.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			206.59910	247.105	11.72	0.00	0	2,902

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			394.13750	349.113	12.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			331.53750	386.713	12.27	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			51.17340	52.297	22.14	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,822.87340	2,924.297	22.14	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			479.18900	424.498	11.89	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			250.88900	296.498	11.89	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,746.88670	2,646.560	16.63	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			3.38670	3.560	16.63	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			323.77010	289.354	12.95	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			480.27010	546.354	12.95	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			396.11690	357.474	12.95	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			480.61690	543.774	12.95	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			78.29910	75.776	23.25	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,232.79910	3,332.076	23.25	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,819.96280	2,719.016	16.33	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			4.46280	5.316	16.33	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			578.71940	521.023	12.03	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			263.21940	307.323	12.03	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			94.52750	81.954	22.96	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,422.92750	3,512.854	22.96	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			640.64630	581.222	12.08	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			269.04630	312.122	12.08	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,879.23040	2,778.348	16.27	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			5.63040	7.248	16.27	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			472.67840	429.391	12.81	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			449.07840	508.291	12.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,013.53550	928.884	11.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			123.93550	142.184	11.65	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			876.24680	797.218	11.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			166.64680	190.518	11.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			709.51590	647.003	11.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			4.86750	6.629	17.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,221.88640	2,123.181	13.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			12.28640	16.481	13.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			30.81570	36.984	12.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			105.98130	102.496	21.85	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,096.38130	3,195.796	21.85	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			177.68600	163.221	16.37	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,578.08600	1,666.521	16.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,214.46750	3,113.329	17.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,931.41040	2,023.216	17.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			137.12660	126.386	17.42	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,977.52660	2,069.686	17.42	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			572.43380	520.406	12.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			372.83380	423.706	12.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,740.41570	1,643.684	12.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			675.73050	744.990	13.65	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
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			266.07890	243.800	14.89	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,056.47890	1,137.100	14.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			627.24500	570.854	12.28	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			317.64500	364.154	12.28	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			141.01040	129.916	17.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			362.46020	412.551	12.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			577.23030	524.811	12.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			367.63030	418.111	12.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			868.90000	790.210	11.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			169.30000	193.510	11.61	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			385.33050	351.690	13.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			249.91590	290.303	11.99	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			686.70680	625.840	12.07	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			267.10680	309.140	12.07	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,193.21990	1,102.851	11.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			83.61990	96.151	11.68	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			582.06020	529.251	12.46	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			705.29850	645.105	12.14	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			273.39850	316.505	12.14	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			97.21600	82.714	22.78	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,715.31600	3,804.114	22.78	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			777.38280	715.497	12.23	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			278.48280	320.897	12.23	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			100.18720	86.910	22.56	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,951.28720	4,042.310	22.56	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			98.88950	90.241	22.58	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,219.28950	4,315.841	22.58	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			841.54510	778.867	12.30	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			281.94510	324.467	12.30	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			462.34810	457.142	14.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			862.94810	857.742	14.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			459.53500	454.326	14.02	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			870.13500	864.926	14.02	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			465.18690	459.983	13.98	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			855.78690	850.583	13.98	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			910.12250	843.236	12.35	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			287.72250	327.036	12.35	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			91.94910	86.398	22.38	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,549.54910	4,650.198	22.38	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			986.53520	916.000	12.45	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			295.13520	331.000	12.45	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			99.12350	87.990	22.01	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,757.72350	4,852.990	22.01	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			94.86560	86.853	21.88	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,042.86560	5,141.353	21.88	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,050.23850	980.213	12.54	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			298.23850	334.713	12.54	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	14/09/2015	Foreign Exchange Option	11.50	Call			732.66040	686.338	13.69	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			643.06040	703.338	13.69	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			728.69620	682.617	13.71	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			649.09620	709.617	13.71	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			736.64920	690.076	13.67	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			637.04920	697.076	13.67	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,120.51850	1,049.488	12.61	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			301.61850	337.288	12.61	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			98.14460	86.702	21.60	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,279.24460	5,374.502	21.60	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,185.99300	1,113.508	12.65	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			304.39300	338.708	12.65	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			103.25560	95.627	21.58	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,401.65560	5,500.827	21.58	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			96.26100	84.621	21.30	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,806.16100	5,901.521	21.30	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,245.86600	1,172.560	12.67	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			305.76600	339.460	12.67	0.00	0	300
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Call			2,679.10370	2,570.625	13.29	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Put			49.30370	47.925	13.29	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Call			2,630.58660	2,521.167	13.08	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Put			50.78660	48.467	13.08	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Call			2,582.11770	2,471.716	12.88	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Put			52.31770	49.016	12.88	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Call			1,160.82210	1,091.014	12.83	0.00	0	500
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Put			381.02210	418.314	12.83	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,092.91040	1,029.963	13.01	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			438.51040	482.663	13.01	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			88.81390	77.736	21.12	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,164.41390	6,260.436	21.12	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,301.45490	1,226.558	12.68	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			307.05490	339.258	12.68	0.00	0	300
Total \$ / R Option											550,633.37	5,200	1,831,942
Total \$ / R											964,527,594.47	93,713	2,823,198
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.75780		10.85610			161,367.00	15	1,055
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.92240		11.02260			0.00	0	25
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.10670		11.20960			0.00	0	0
Total \$ / R MAXI Future											161,367.00	15	1,080
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			33,571.93850	27,666.191	10.95	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			13,961.93850	17,886.191	10.95	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			34,772.64690	28,728.344	10.91	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			13,162.64690	16,948.344	10.91	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			34,168.66590	28,193.608	10.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.65	Put				13,558.66590	17,413.608	10.93	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Call				26,221.92820	23,364.233	13.42	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Put				57,961.92820	65,124.233	13.42	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Call				25,950.33620	23,125.415	13.45	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Put				58,690.33620	65,885.415	13.45	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Call				25,681.93640	22,889.175	13.48	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put				59,421.93640	66,649.175	13.48	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Call				51,765.24990	45,894.507	11.76	0.00	0	200
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Put				21,505.24990	25,654.507	11.76	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put				42,688.83460	48,178.046	12.70	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call				53,539.27590	48,643.960	12.65	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put				41,579.27590	46,973.960	12.65	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call				53,092.28250	48,234.866	12.67	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put				42,132.28250	47,564.866	12.67	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call				52,648.83460	47,848.046	12.70	0.00	0	0
Total \$ / R MAXI Option											0.00	0	200
Total \$ / R MAXI											161,367.00	15	1,280
£ / R	On 15/09/2014	Foreign Exchange Future			18.28590			18.46510			3,254,890.20	178	39,170
£ / R	On 12/12/2014	Foreign Exchange Future			18.54740			18.72900			4,451,376.00	240	7,171
£ / R	On 23/01/2015	Foreign Exchange Future			18.67400			18.85830			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.83220			19.01620			2,259,864.00	120	50
£ / R	On 12/06/2015	Foreign Exchange Future			19.30150			19.30150			0.00	0	0
Total £ / R Future											9,966,130.20	538	46,391
£ / R	On 15/09/2014	Foreign Exchange Option	16.84	Put				25.31020	28.671	11.49	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Call				1,631.02760	1,455.386	11.43	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Put				25.92760	29.486	11.43	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Call				1,304.75280	1,133.946	10.47	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Put				39.65280	48.046	10.47	0.00	0	15,000
£ / R	On 15/09/2014	Foreign Exchange Option	17.60	Call				937.48140	793.159	10.13	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.60	Put				72.38140	107.259	10.13	0.00	0	1,700
£ / R	On 15/09/2014	Foreign Exchange Option	17.65	Call				897.32040	756.233	10.19	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.65	Put				82.22040	120.333	10.19	0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Call				1,640.71630	1,464.976	11.46	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Put				25.61630	29.076	11.46	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.01	Call				213.40040	170.031	12.35	0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	19.01	Put				758.30040	894.131	12.35	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.44	Call				131.25390	97.514	12.82	0.00	0	21,200
£ / R	On 15/09/2014	Foreign Exchange Option	19.44	Put				1,106.15390	1,251.614	12.82	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.35	Call				1,163.38400	995.930	10.05	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.35	Put				48.28400	60.030	10.05	0.00	0	3,200
£ / R	On 15/09/2014	Foreign Exchange Option	19.48	Call				124.71420	91.882	12.84	0.00	0	1,700
£ / R	On 15/09/2014	Foreign Exchange Option	16.84	Call				1,650.41020	1,474.571	11.49	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.48	Put				1,139.61420	1,285.982	12.84	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	19.70	Call			93.82690	65.683	12.92	0.00	0	20,000
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Put			1,328.72690	1,479.783	12.92	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Call			349.97570	281.074	11.44	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Put			444.87570	555.174	11.44	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Call			5,725.13810	5,545.945	20.57	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Put			0.03810	0.045	20.57	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Call			1,981.77540	1,803.921	12.45	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Put			16.67540	18.021	12.45	0.00	0	11,200
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			1,322.01130	1,175.525	10.84	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			143.01130	178.125	10.84	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			1,314.15670	1,168.071	10.84	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			145.15670	180.671	10.84	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			711.07310	616.845	11.69	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			482.07310	569.445	11.69	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			1,329.88910	1,183.001	10.83	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			140.88910	175.602	10.83	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			613.88210	538.102	12.68	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			855.58210	964.102	12.68	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			610.39450	535.014	12.70	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			141.82990	118.034	15.54	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			2,983.52990	3,144.034	15.54	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			140.19580	116.617	15.56	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			580.63370	663.156	12.03	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			617.39610	541.210	12.67	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			849.09610	957.210	12.67	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			515.68260	592.264	11.91	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			808.93370	707.156	12.03	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,001.89580	3,162.617	15.56	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			862.09450	971.014	12.70	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			208.98550	176.668	15.02	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,390.68550	2,542.668	15.02	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			1,028.43180	907.834	11.65	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			390.13180	453.834	11.65	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			873.98260	766.264	11.91	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,009.24870	1,107.751	13.06	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			722.39550	636.156	13.03	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			996.19550	1,093.956	13.03	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			718.91330	633.045	13.04	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,002.71330	1,100.845	13.04	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			715.44870	629.951	13.06	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			734.77070	727.060	12.43	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			1,185.92200	1,178.240	12.41	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			724.42200	716.740	12.41	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			1,181.08330	1,173.387	12.42	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			729.58330	721.887	12.42	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			1,176.27070	1,168.560	12.43	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total £ / R Option											0.00	0	118,004
Total £ / R											9,966,130.20	538	164,395
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10562		0.10639			528.11	5	2,760
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10730		0.10808			0.00	0	13,484
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10921		0.11002			0.00	0	50
Total ¥ / R Future											528.11	5	16,294
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			679.52190	612.682	11.70	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			40.82190	50.482	11.70	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			140.90010	121.283	14.01	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			502.20010	559.083	14.01	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			26.03710	21.744	16.77	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,387.33710	1,459.544	16.77	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			922.57030	861.127	13.84	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			114.27030	130.827	13.84	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			363.28230	335.291	15.39	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			554.98230	604.991	15.39	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			144.66640	133.120	17.70	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,336.36640	1,402.820	17.70	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			2,027.37870	1,952.144	14.50	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			25.87870	31.044	14.50	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			1,155.13500	1,092.182	14.14	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			153.63500	171.082	14.14	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			568.86310	534.028	15.35	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			567.36310	612.928	15.35	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											528.11	5	16,294
€ / R	On	15/09/2014	Foreign Exchange Future			14.62730		14.74870			0.00	0	70,085
€ / R	On	12/12/2014	Foreign Exchange Future			14.85610		14.97990			6,685,245.00	450	13,202
€ / R	On	16/03/2015	Foreign Exchange Future			15.11420		15.24120			0.00	0	2,426
€ / R	On	12/06/2015	Foreign Exchange Future			15.51030		15.51030			0.00	0	0
Total € / R Future											6,685,245.00	450	85,713
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			932.39240	818.874	9.87	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			33.69240	41.574	9.87	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			800.41540	695.297	10.04	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			51.71540	67.997	10.04	0.00	0	13,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			535.82040	449.159	10.45	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			137.12040	171.860	10.45	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			529.14270	443.089	10.46	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			140.44270	175.790	10.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			1,221.20370	1,103.338	10.10	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			12.50370	16.038	10.10	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			569.99160	480.334	10.39	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			121.29160	153.034	10.39	0.00	0	650
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			549.33450	461.463	10.42	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			130.63450	164.163	10.42	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			36.86900	29.044	14.91	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			1,628.16900	1,741.744	14.91	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			542.55270	455.282	10.44	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			133.85270	167.982	10.44	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			81.66670	65.811	13.42	0.00	0	49,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,042.96670	1,148.511	13.42	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,523.80520	1,407.237	10.94	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			1,335.65770	1,222.526	10.86	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			65.75770	76.426	10.86	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			1,309.40160	1,196.849	10.85	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			69.50160	80.749	10.85	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			157.07560	138.874	14.22	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			43.90520	51.137	10.94	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			1,353.25250	1,239.750	10.87	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			63.35250	73.650	10.87	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			1,344.44500	1,231.129	10.87	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,477.17560	1,582.774	14.22	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			64.54500	75.029	10.87	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			765.81560	689.644	11.91	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			484.61560	535.444	11.91	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			775.78260	698.902	11.88	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			474.58260	524.702	11.88	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			770.78780	694.257	11.89	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			479.58780	530.057	11.89	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			701.29470	694.994	12.34	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			807.28930	800.979	12.35	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			706.98930	700.679	12.35	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			815.92820	809.637	12.33	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			695.62820	689.337	12.33	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			811.59470	805.294	12.34	0.00	0	0
Total € / R Option											0.00	0	110,374
Total € / R											6,685,245.00	450	196,087
AU\$ / R	On	15/09/2014	Foreign Exchange Future			10.07660		10.12940			0.00	0	13,764
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.16810		10.22160			0.00	0	4,651
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.27310		10.32850			0.00	0	150
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.43960		10.43960			0.00	0	0
Total AU\$ / R Future											0.00	0	18,565

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			32.00020	35.418	10.28	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			619.35020	569.414	10.31	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			29.95020	32.814	10.31	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			610.35960	560.521	10.28	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			30.95960	33.921	10.28	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			601.40020	552.018	10.28	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			711.38020	748.041	11.97	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			693.79300	652.297	10.80	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			82.19300	94.197	10.80	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			826.16300	782.924	10.97	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			709.83940	668.126	10.82	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			78.23940	90.026	10.82	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			701.79820	660.193	10.81	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			80.19820	92.093	10.81	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			671.18500	707.146	11.87	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			132.98020	116.141	11.97	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			551.31930	513.651	10.74	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			129.71930	145.550	10.74	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			392.65740	359.477	10.72	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			221.05740	241.377	10.72	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			142.78500	125.246	11.87	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			54.56300	64.824	10.97	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			251.57900	271.169	11.38	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			574.17690	538.474	11.38	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			255.67690	275.374	11.38	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			586.02530	550.101	11.38	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			247.52530	267.001	11.38	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			580.07900	544.269	11.38	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			585.83420	581.828	11.84	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			396.23420	392.228	11.84	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			580.70320	576.688	11.85	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			401.10320	397.088	11.85	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			590.99500	586.998	11.84	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			391.39500	387.398	11.84	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											0.00	0	19,570
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.99970		10.05760			0.00	0	75
CAD/ R	On	12/12/2014	Foreign Exchange Future			10.13110		10.18950			0.00	0	0
Total CAD/ R Future											0.00	0	75
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			221.91700	188.298	9.59	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			154.31700	178.598	9.59	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			216.61930	183.565	9.60	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			159.01930	183.865	9.60	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	10.01	Call			211.40760	178.917	9.61	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			163.80760	189.217	9.61	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			415.13510	377.590	10.96	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			215.63510	236.490	10.96	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			409.51110	372.239	10.96	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			220.01110	241.139	10.96	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			403.94030	366.938	10.97	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			224.44030	245.838	10.97	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	75
CF CANDCO	n	12/12/2014	Foreign Exchange Future			33.22210		-61.46950			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			700.01430		773.13920			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			781.88360		858.36250			0.00	0	2,913
Total CF CANDO CAFH Future											0.00	0	2,913
Total CF CANDO CAFH											0.00	0	2,913
CF CANDCO	n	12/12/2014	Foreign Exchange Future			88.50230		12.69870			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			640.01600		712.35050			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			81.98580		100.58480			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			20.46890		94.81540			0.00	0	5,000
Total CF CANDO CAFS Future											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
Total CF CANDO CAFS								0.00	0	5,000
CF CANDCon 21/07/2014 Foreign Exchange Future			1,616.26460		2,611.03260			0.00	0	24
Total CF CANDO CAFU Future								0.00	0	24
Total CF CANDO CAFU								0.00	0	24
CHF / R On 15/09/2014 Foreign Exchange Future			12.02810		12.11560			0.00	0	3
CHF / R On 12/12/2014 Foreign Exchange Future			12.22250		12.31180			0.00	0	887
CHF / R On 16/03/2015 Foreign Exchange Future			12.44210		12.53430			0.00	0	175
Total CHF / R Future								0.00	0	1,065
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Call			49.08830	40.026	12.93	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Put			923.48830	1,001.926	12.93	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Call			47.93680	39.133	12.94	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Put			932.33680	1,011.033	12.94	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Call			46.80740	38.259	12.95	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Put			941.20740	1,020.159	12.95	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Call			430.65550	385.821	11.78	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Put			358.85550	403.321	11.78	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Call			425.84050	381.832	11.80	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Put			364.04050	409.332	11.80	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Call			421.07010	377.884	11.83	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Put			369.27010	415.384	11.83	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			379.87930	347.527	13.42	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			835.57930	895.427	13.42	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			377.07920	344.959	13.44	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			842.77920	902.859	13.44	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			374.29750	342.417	13.46	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			849.99750	910.317	13.46	0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								0.00	0	1,065
CNH / R On 15/09/2014 Foreign Exchange Future			1.71890		1.73320			0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Future			1.73850		1.75300			0.00	0	0
Total CNH / R Future								0.00	0	0
CNH / R On 15/09/2014 Foreign Exchange Option	1.99	Call			12.33050	10.076	14.96	0.00	0	0
CNH / R On 15/09/2014 Foreign Exchange Option	1.99	Put			2,580.33050	2,721.076	14.96	0.00	0	0
CNH / R On 15/09/2014 Foreign Exchange Option	2.00	Call			10.91690	8.866	15.09	0.00	0	0
CNH / R On 15/09/2014 Foreign Exchange Option	2.00	Put			2,678.91690	2,819.866	15.09	0.00	0	0
CNH / R On 15/09/2014 Foreign Exchange Option	2.01	Call			9.67970	7.811	15.23	0.00	0	0
CNH / R On 15/09/2014 Foreign Exchange Option	2.01	Put			2,777.67970	2,918.811	15.23	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.74	Call			634.44450	562.231	11.96	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.74	Put			504.44450	577.231	11.96	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
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			585.35630	521.264	12.08	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			555.35630	636.264	12.08	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			543.92070	482.998	12.20	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			613.92070	697.998	12.20	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Future			9.32890		9.38580			0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Future			9.39160		9.44840			0.00	0	0
Total NZ\$ / R Future											0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Call			208.05760	170.644	7.50	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			82.25760	101.744	7.50	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Call			220.64260	182.069	7.48	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Put			74.84260	93.169	7.48	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Call			214.29280	176.297	7.49	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Put			78.49280	97.397	7.49	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Put			116.05140	131.035	9.14	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Call			407.80040	366.366	9.15	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Put			119.40040	134.766	9.15	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Call			421.16630	378.973	9.14	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Put			112.76630	127.373	9.14	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Call			414.45140	372.635	9.14	0.00	0	0
Total NZ\$ / R Option											0.00	0	0
Total NZ\$ / R											0.00	0	0
QUANTO €	On	15/09/2014	Foreign Exchange Future			1.35970		1.35860			0.00	0	225
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.36010		1.35900			0.00	0	0
Total QUANTO € / \$ Future											0.00	0	225
Total QUANTO € / \$											0.00	0	225
RAIN	On	15/09/2014	Foreign Exchange Future			21,101.45000		21,279.90000			0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Future			4.94400		4.96940			0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Future			4.92560		4.95020			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Call			248.47860	225.101	9.49	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			19.07860	21.101	9.49	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	15/09/2014	Foreign Exchange Option	4.75	Call			239.84310	216.696	9.44	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			20.44310	22.696	9.44	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			231.29460	208.393	9.39	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			21.89460	24.393	9.39	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			117.53140	105.297	9.64	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			147.33140	159.697	9.64	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			113.46340	101.628	9.67	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			153.26340	166.028	9.67	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			109.51180	98.072	9.71	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			159.31180	172.472	9.71	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0
Total Futures											980 790 231.41	89,521	1,208,376
Total Options											550 633.37	5,200	2,061,525
Grand Total:											981,340,864.78	94,721	3,269,901