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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/05/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 19/05/2014 Foreign Exchange Future			10.39490		10.33930			0.00	0	0
\$ / R On 21/05/2014 Foreign Exchange Future			10.39330		10.34250			0.00	0	0
\$ / R On 22/05/2014 Foreign Exchange Future			10.39490		10.34410			0.00	0	0
\$ / R On 26/05/2014 Foreign Exchange Future			10.40130		10.35060			0.00	0	10,150
\$ / R On 27/05/2014 Foreign Exchange Future			10.40280		10.35220			0.00	0	0
\$ / R On 28/05/2014 Foreign Exchange Future			10.40450		10.35380			0.00	0	0
\$ / R On 13/06/2014 Foreign Exchange Future			10.43080		10.37980			145,196,736.00	13,920	829,146
\$ / R On 17/06/2014 Foreign Exchange Future			10.43740		9.60000			0.00	0	0
\$ / R On 18/06/2014 Foreign Exchange Future			10.43910		10.38800			0.00	0	0
\$ / R On 27/06/2014 Foreign Exchange Future			10.45410		10.40300			0.00	0	0
\$ / R On 30/06/2014 Foreign Exchange Future			10.45910		10.40800			0.00	0	0
\$ / R On 28/07/2014 Foreign Exchange Future			10.50620		10.45510			0.00	0	348
\$ / R On 29/07/2014 Foreign Exchange Future			10.50790		10.45670			0.00	0	0
\$ / R On 22/08/2014 Foreign Exchange Future			10.54930		10.49780			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.55840		10.50680			0.00	0	1,329
\$ / R On 28/08/2014 Foreign Exchange Future			10.56020		10.50860			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.59300		10.54110			11,048,499.00	1,043	54,741
\$ / R On 22/09/2014 Foreign Exchange Future			10.60570		10.55370			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.61300		10.56090			0.00	0	1,338
\$ / R On 29/09/2014 Foreign Exchange Future			10.61850		10.56630			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.67310		10.62040			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	04/11/2014	Foreign Exchange Future			10.68400		10.63120			0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Future			10.72280		10.66980			0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Future			10.72850		10.67540			0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Future			10.75340		10.70000			0.00	0	4,000
\$ / R	On	12/12/2014	Foreign Exchange Future			10.75530		10.70190			26,888,250.00	2,500	47,148
\$ / R	On	15/12/2014	Foreign Exchange Future			10.76110		10.70750			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			10.77640		10.72260			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			10.84530		10.79060			0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Future			10.89950		10.84450			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			10.93780		10.88290			0.00	0	6,350
\$ / R	On	27/03/2015	Foreign Exchange Future			10.95990		10.90520			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.02440		10.96990			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.08390		11.02940			0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Future			11.12450		11.06990			6,674,700.00	600	900
\$ / R	On	26/06/2015	Foreign Exchange Future			11.14800		11.09330			0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Future			11.21860		11.16350			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.28060		11.22520			0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Future			11.34900		11.29330			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.41320		11.35710			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.47310		11.41670			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.52860		11.47200			0.00	0	0
Total \$ / R Future											189,808,185.00	18,063	955,450
\$ / R	On	19/05/2014	Foreign Exchange Option	10.37	Call			32.86050	53.642	9.22	0.00	0	0
\$ / R	On	19/05/2014	Foreign Exchange Option	10.37	Put			63.56050	28.742	9.22	0.00	0	4,000
\$ / R	On	19/05/2014	Foreign Exchange Option	10.52	Call			7.30500	9.049	10.90	0.00	0	1,100
\$ / R	On	19/05/2014	Foreign Exchange Option	10.52	Put			188.00500	134.149	10.90	0.00	0	0
\$ / R	On	19/05/2014	Foreign Exchange Option	10.75	Call			0.94880	0.867	14.78	0.00	0	1,100
\$ / R	On	19/05/2014	Foreign Exchange Option	10.75	Put			411.64880	355.967	14.78	0.00	0	0
\$ / R	On	21/05/2014	Foreign Exchange Option	10.29	Call			82.02360	121.910	10.52	0.00	0	0
\$ / R	On	21/05/2014	Foreign Exchange Option	10.29	Put			29.52360	18.610	10.52	0.00	0	3,000
\$ / R	On	22/05/2014	Foreign Exchange Option	10.38	Call			43.82460	63.320	9.68	0.00	0	5,000
\$ / R	On	22/05/2014	Foreign Exchange Option	10.38	Put			79.72460	48.420	9.68	0.00	0	0
\$ / R	On	22/05/2014	Foreign Exchange Option	10.67	Call			3.56980	4.528	12.11	0.00	0	5,000
\$ / R	On	22/05/2014	Foreign Exchange Option	10.67	Put			329.46980	279.628	12.11	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	10.69	Call			5.89930	7.786	11.35	0.00	0	10,000
\$ / R	On	26/05/2014	Foreign Exchange Option	10.69	Put			345.29930	296.486	11.35	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.95	Call			403.43180	453.107	12.66	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.95	Put			2.83180	1.807	12.66	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.96	Call			393.68600	443.268	12.58	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.96	Put			3.08600	1.968	12.58	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	10.38	Call			55.74100	78.947	9.42	0.00	0	10,000
\$ / R	On	26/05/2014	Foreign Exchange Option	10.38	Put			85.14100	57.647	9.42	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.94	Call			413.19830	462.959	12.74	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.94	Put			2.59830	1.659	12.74	0.00	0	0
\$ / R	On	27/05/2014	Foreign Exchange Option	8.30	Call			2,052.20780	2,102.809	32.69	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	27/05/2014	Foreign Exchange Option	8.30	Put			0.00780	0.009	32.69	0.00	0	5,500
\$ / R	On	27/05/2014	Foreign Exchange Option	10.14	Call			227.74200	273.115	11.19	0.00	0	5,500
\$ / R	On	27/05/2014	Foreign Exchange Option	10.14	Put			15.54200	10.315	11.19	0.00	0	0
\$ / R	On	28/05/2014	Foreign Exchange Option	10.80	Call			3.83320	4.966	11.99	0.00	0	0
\$ / R	On	28/05/2014	Foreign Exchange Option	10.80	Put			450.03320	400.466	11.99	0.00	0	500
\$ / R	On	28/05/2014	Foreign Exchange Option	12.20	Call			0.01590	0.016	23.10	0.00	0	500
\$ / R	On	28/05/2014	Foreign Exchange Option	12.20	Put			1,846.21590	1,795.516	23.10	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.78	Call			1,599.84510	1,650.854	18.29	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.78	Put			0.04510	0.054	18.29	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	8.80	Call			1,579.84890	1,630.858	18.17	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.80	Put			0.04890	0.058	18.17	0.00	0	920
\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Call			1,180.06820	1,231.103	15.76	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.00	Put			0.00000	0.000	19.04	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Call			1,929.81220	1,980.815	20.28	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Put			0.01220	0.015	20.28	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.64	Put			0.02570	0.031	19.14	0.00	0	24,582
\$ / R	On	13/06/2014	Foreign Exchange Option	14.00	Call			0.00840	0.011	26.95	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	14.00	Put			3,620.20840	3,569.211	26.95	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.90	Call			0.06980	0.085	22.65	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.90	Put			2,520.26980	2,469.285	22.65	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.00	Call			2,379.80000	2,430.800	19.04	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.30	Put			2,920.26210	2,869.280	25.51	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.65	Call			0.03390	0.045	26.95	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.65	Put			3,270.23390	3,219.245	26.95	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.20	Call			0.14490	0.173	18.12	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.20	Put			1,820.34490	1,769.373	18.12	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.64	Call			1,739.82570	1,790.831	19.14	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.24	Put			1,860.33460	1,809.360	18.34	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.50	Call			0.08780	0.100	19.79	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.50	Put			2,120.28780	2,069.300	19.79	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.90	Call			0.27220	0.343	16.46	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.90	Put			1,520.47220	1,469.543	16.46	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.30	Call			0.06210	0.080	25.51	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.00	Put			1,620.41720	1,569.469	17.01	0.00	0	1,000
\$ / R	On	13/06/2014	Foreign Exchange Option	12.05	Call			0.19520	0.240	17.29	0.00	0	21,000
\$ / R	On	13/06/2014	Foreign Exchange Option	12.05	Put			1,670.39520	1,619.440	17.29	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.36	Call			1.45520	1.930	13.64	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.36	Put			981.65520	931.130	13.64	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.24	Call			0.13460	0.160	18.34	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	11.50	Put			1,121.00750	1,070.289	14.24	0.00	0	600
\$ / R	On	13/06/2014	Foreign Exchange Option	11.60	Call			0.59740	0.793	14.80	0.00	0	250
\$ / R	On	13/06/2014	Foreign Exchange Option	11.60	Put			1,220.79740	1,169.993	14.80	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.16	Call			3.81540	4.837	12.90	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.16	Put			784.01540	734.037	12.90	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.00	Call			0.21720	0.269	17.01	0.00	0	46,682
\$ / R	On	13/06/2014	Foreign Exchange Option	11.18	Put			803.66390	753.609	12.98	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.20	Call			3.14480	4.019	13.05	0.00	0	15,000

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	11.20	Put			823.34480	773.219	13.05	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.10	Call			5.09720	6.391	12.68	0.00	0	6,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.10	Put			725.29720	675.591	12.68	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.50	Call			0.80750	1.090	14.24	0.00	0	2,500
\$ / R	On	13/06/2014	Foreign Exchange Option	11.12	Put			744.82840	695.024	12.76	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.13	Call			4.41020	5.560	12.79	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.13	Put			754.61020	704.759	12.79	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.00	Call			8.24370	10.170	12.32	0.00	0	20,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.00	Put			628.44370	579.370	12.32	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.18	Call			3.46390	4.409	12.98	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.01	Put			638.05850	588.909	12.36	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.02	Call			7.49050	9.268	12.39	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.02	Put			647.69050	598.468	12.39	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.91	Call			12.65130	15.420	11.99	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.91	Put			542.85130	494.620	11.99	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.12	Call			4.62840	5.824	12.76	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.95	Put			580.66530	532.021	12.14	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.96	Call			9.97920	12.242	12.17	0.00	0	3,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.96	Put			590.17920	541.442	12.17	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.80	Call			20.05750	24.943	11.51	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.80	Put			440.25750	394.143	11.51	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.01	Call			7.85850	9.709	12.36	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.81	Put			449.43920	403.083	11.55	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.90	Call			13.26080	16.145	11.95	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.90	Put			533.46080	485.345	11.95	0.00	0	7,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.65	Call			37.59600	47.546	10.84	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.65	Put			307.79600	266.746	10.84	0.00	0	2,350
\$ / R	On	13/06/2014	Foreign Exchange Option	10.95	Call			10.46530	12.821	12.14	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.67	Put			324.77270	282.873	10.93	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.75	Call			24.71960	30.978	11.29	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.75	Put			394.91960	350.178	11.29	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.60	Call			46.33520	58.674	10.62	0.00	0	1,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.60	Put			266.53520	227.874	10.62	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.81	Call			19.23920	23.883	11.55	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.63	Put			291.07940	250.939	10.75	0.00	0	11,250
\$ / R	On	13/06/2014	Foreign Exchange Option	10.64	Call			39.20360	49.601	10.80	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.64	Put			299.40360	258.801	10.80	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.45	Call			85.67550	107.486	9.95	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.45	Put			155.87550	126.686	9.95	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.67	Call			34.57270	43.673	10.93	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.50	Put			190.21160	157.497	10.17	0.00	0	15,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.57	Call			52.49260	66.452	10.49	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.57	Put			242.69260	205.652	10.49	0.00	0	11,250
\$ / R	On	13/06/2014	Foreign Exchange Option	10.13	Call			277.79910	324.119	10.13	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.13	Put			27.99910	23.319	10.13	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	10.63	Call			40.87940	51.739	10.75	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.15	Put			32.05690	26.393	10.10	0.00	0	47,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2014	Foreign Exchange Option	10.20	Call			223.92430	266.352	10.03	0.00	0	1,500
\$ / R	On	13/06/2014	Foreign Exchange Option	10.20	Put			44.12430	35.552	10.03	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.00	Call			390.16960	440.559	10.32	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.00	Put			10.36960	9.759	10.32	0.00	0	10,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.50	Call			70.01160	88.297	10.17	0.00	0	27,800
\$ / R	On	13/06/2014	Foreign Exchange Option	10.01	Put			11.27570	10.478	10.31	0.00	0	50
\$ / R	On	13/06/2014	Foreign Exchange Option	10.02	Call			372.04530	422.042	10.29	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.02	Put			12.24530	11.242	10.29	0.00	0	6,000
\$ / R	On	13/06/2014	Foreign Exchange Option	9.78	Call			602.24890	653.560	11.43	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.78	Put			2.44890	2.760	11.43	0.00	0	920
\$ / R	On	13/06/2014	Foreign Exchange Option	10.15	Call			261.85690	307.193	10.10	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.80	Put			2.66540	2.998	11.27	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.97	Call			417.80270	468.654	10.37	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.97	Put			8.00270	7.854	10.37	0.00	0	24,582
\$ / R	On	13/06/2014	Foreign Exchange Option	9.60	Call			781.01260	832.170	12.86	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.60	Put			1.21260	1.370	12.86	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.01	Call			381.07570	431.278	10.31	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.61	Put			1.25760	1.421	12.78	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.75	Call			631.96240	683.242	11.67	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.75	Put			2.16240	2.442	11.67	0.00	0	250
\$ / R	On	13/06/2014	Foreign Exchange Option	9.00	Call			1,379.91250	1,430.931	16.97	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.00	Put			0.11250	0.131	16.97	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.80	Call			582.46540	633.798	11.27	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Put			0.26820	0.303	15.76	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.59	Call			790.96950	842.121	12.94	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.59	Put			1.16950	1.321	12.94	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.75	Call			1,629.83990	1,680.848	18.47	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.75	Put			0.03990	0.048	18.47	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.61	Call			771.05760	822.221	12.78	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.59	Call			10.00000	848.791	12.29	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.59	Put			0.00000	1.392	12.29	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.60	Call			0.00010	838.841	12.22	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.60	Put			0.00010	1.441	12.22	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.61	Call			0.00000	828.892	12.14	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.61	Put			10.00000	1.492	12.14	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.47	Call			0.00000	108.126	9.87	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.47	Put			0.00000	140.726	9.87	703,628.50	5,000	2,500
\$ / R	On	17/06/2014	Foreign Exchange Option	10.52	Call			0.00000	89.948	10.10	449,742.00	5,000	2,500
\$ / R	On	17/06/2014	Foreign Exchange Option	10.52	Put			0.00000	172.548	10.10	431,371.00	2,500	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	10.52	Call			0.00000	93.222	10.16	466,109.50	5,000	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	10.52	Put			0.00000	174.122	10.16	435,304.75	2,500	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	12.24	Call			0.18510	0.202	17.19	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	12.24	Put			1,852.18510	1,801.102	17.19	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	8.78	Call			1,608.05440	1,659.148	16.84	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	8.78	Put			0.05440	0.048	16.84	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.13	Call			290.76790	333.579	9.68	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.13	Put			32.76790	24.479	9.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2014	Foreign Exchange Option	10.47	Call			0.00000	111.564	9.93	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.47	Put			0.00000	142.464	9.93	712,319.00	5,000	2,500
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Call			2,103.00870	2,154.109	17.65	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Put			0.00870	0.009	17.65	0.00	0	4,700
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Call			38.35730	46.036	11.66	0.00	0	4,700
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Put			455.35730	411.936	11.66	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Call			0.40770	0.483	16.99	0.00	0	500
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Put			1,992.40770	1,941.383	16.99	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Call			45.05810	53.826	11.53	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Put			437.05810	394.726	11.53	0.00	0	500
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Call			2,155.42790	2,206.480	17.45	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Put			0.32790	0.280	17.45	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Call			89.88000	102.320	11.77	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Put			454.78000	416.119	11.77	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Call			95.86140	108.951	11.71	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Put			439.16140	401.051	11.71	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Call			52.29730	58.955	12.88	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Put			695.59730	651.055	12.88	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Call			5.71380	9.227	16.29	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Put			1,639.01380	1,591.327	16.29	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Call			1.67860	3.595	17.73	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Put			2,164.97860	2,115.695	17.73	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			544.44680	590.206	10.53	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			56.64680	50.906	10.53	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			325.56640	360.505	10.82	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			157.76640	141.205	10.82	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			21.80910	24.888	16.58	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,594.00910	1,545.588	16.58	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			560.62980	606.866	10.54	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			52.82980	47.566	10.54	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			552.34320	598.355	10.52	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			54.54320	49.055	10.52	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			151.15860	167.417	11.93	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			444.35860	409.017	11.93	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			8.45510	12.009	18.92	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,331.65510	2,283.609	18.92	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,209.55160	2,261.011	16.49	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.95160	0.812	16.49	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			117.90280	130.538	12.48	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			569.30280	530.338	12.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			12.91560	19.090	20.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,621.81560	2,576.090	20.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,641.86780	2,693.688	17.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.76780	0.688	17.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			26.44200	29.150	17.62	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,925.34200	1,876.150	17.62	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,142.93490	2,194.698	15.93	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	On	15/09/2014	Foreign Exchange Option	8.40	Put			1.83490	1.698	15.93	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,744.71090	1,796.692	14.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			3.61090	3.692	14.37	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			31.02010	34.151	17.04	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,759.92010	1,711.151	17.04	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			8.51690	16.580	22.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			3,067.41690	3,023.580	22.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			4.49650	11.987	23.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,463.39650	3,418.987	23.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			72.09120	78.766	14.46	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			1,040.99120	995.766	14.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			22.96730	25.351	18.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			2,081.86730	2,032.351	18.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			19.48800	22.745	18.72	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			2,228.38800	2,179.745	18.72	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			150.73470	166.134	12.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			559.63470	523.134	12.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			28.73710	31.657	17.31	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,837.63710	1,788.657	17.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			27.68350	30.507	17.45	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,876.58350	1,827.507	17.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			255.76540	280.986	11.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			304.66540	277.986	11.40	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			40.85840	44.893	16.13	0.00	0	42,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,499.75840	1,451.893	16.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			36.77830	40.439	16.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,595.67830	1,547.439	16.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			287.90130	319.593	11.30	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			256.80130	236.593	11.30	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			75.66810	82.729	14.32	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			1,004.56810	959.729	14.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			73.85280	80.718	14.39	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			1,022.75280	977.718	14.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			343.31120	378.842	11.17	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			202.21120	185.842	11.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			227.19100	249.551	11.63	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			356.09100	326.551	11.63	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			155.15470	170.982	12.48	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			544.05470	507.982	12.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			400.55310	438.986	11.05	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			159.45310	145.986	11.05	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			271.36970	299.824	11.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			280.26970	256.824	11.35	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			263.45380	290.290	11.37	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			292.35380	267.290	11.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			457.31080	498.182	10.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			126.21080	115.182	10.95	0.00	0	15,296

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			301.92570	335.037	11.27	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			240.82570	222.037	11.27	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			292.18480	324.681	11.29	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			251.08480	231.681	11.29	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			691.89240	741.312	10.98	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			50.79240	48.312	10.98	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			394.55170	432.702	11.06	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			163.45170	149.702	11.06	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			354.26880	390.392	11.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			193.16880	177.392	11.15	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,250.11210	1,303.262	12.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			9.01210	10.262	12.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			444.27280	484.619	10.97	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			133.17280	121.619	10.97	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			406.61360	445.328	11.04	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			155.51360	142.328	11.04	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,665.25490	1,717.334	14.07	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			4.15490	4.334	14.07	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			608.31810	656.063	10.83	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			67.21810	63.063	10.83	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			470.59170	511.976	10.92	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			119.49170	108.976	10.92	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,546.24810	1,598.524	13.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			5.14810	5.524	13.61	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			961.25360	1,013.371	11.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			20.15360	20.371	11.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			796.72780	847.595	11.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			35.62780	34.595	11.16	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,645.40470	1,697.512	13.99	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			4.30470	4.512	13.99	0.00	0	15,296
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			309.53710	341.121	11.35	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			255.83710	235.420	11.35	0.00	0	13,000
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			208.84140	229.452	12.14	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			447.94140	416.452	12.14	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			21.87460	25.732	20.30	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,560.97460	2,512.732	20.30	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			172.65410	189.586	12.63	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			566.35410	531.086	12.63	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,268.41500	2,320.511	16.24	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			2.11500	2.011	16.24	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			270.05540	294.252	12.23	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			449.65540	421.152	12.23	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			162.10370	176.684	13.56	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			791.70370	753.584	13.56	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			40.61660	40.983	20.82	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,750.21660	2,697.883	20.82	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,324.11970	2,376.868	16.17	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 Option	8.30	Put			3.71970	3.768	16.17	0.00	0	5,000
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			90.21160	97.829	15.56	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,369.01160	1,323.829	15.56	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			602.83680	645.906	11.10	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			131.63680	121.906	11.10	0.00	0	3,882
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			320.65460	347.254	12.29	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			450.85460	424.454	12.29	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			54.71390	57.515	21.92	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,994.91390	2,944.715	21.92	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,380.83490	2,434.204	16.01	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			5.43490	5.704	16.01	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			207.07950	223.999	13.55	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			781.67950	745.499	13.55	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			270.03960	291.705	13.08	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			640.03960	608.304	13.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,632.78890	1,686.205	13.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			20.88890	20.905	13.43	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,186.73970	1,240.705	12.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			44.83970	45.405	12.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,160.54950	2,213.842	14.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			8.64950	8.542	14.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,719.94180	1,773.288	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			18.04180	17.988	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			906.13180	957.574	11.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			84.23180	82.274	11.65	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,298.79960	1,352.602	12.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			36.89960	37.302	12.50	0.00	0	13,326
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,242.57690	1,296.460	12.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			40.67690	41.160	12.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			730.74160	780.001	11.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			128.84160	124.701	11.45	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,149.74770	1,203.769	12.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			47.84770	48.469	12.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			990.48090	1,042.622	11.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			68.58090	67.322	11.74	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			550.04640	590.323	11.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			228.14640	215.023	11.64	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			808.59610	858.964	11.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			106.69610	103.664	11.54	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			769.25720	819.097	11.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			117.35720	113.797	11.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			391.53140	423.624	12.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			389.63140	368.324	12.15	0.00	0	1,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			573.13480	614.374	11.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			211.23480	199.075	11.58	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			561.49540	602.258	11.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			219.59540	206.958	11.61	0.00	0	2,490

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	10.93	Call			311.52070	336.331	12.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			539.62070	511.031	12.71	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			485.24120	522.518	11.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			283.34120	267.218	11.83	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			460.17110	496.166	11.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			308.27110	290.866	11.91	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			264.10300	285.203	13.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			662.20300	629.903	13.16	0.00	0	4,955
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			372.40860	401.544	12.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			420.50860	396.244	12.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			347.30540	374.717	12.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			465.40540	439.417	12.42	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			183.11940	197.279	14.25	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			981.21940	941.979	14.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			302.49130	326.617	12.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			560.59130	531.317	12.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			290.90400	314.140	12.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			589.00400	558.840	12.90	0.00	0	42,500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			112.39440	120.688	15.91	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,510.49440	1,465.388	15.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			261.58550	282.478	13.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			669.68550	637.178	13.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			240.13900	259.244	13.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			738.23900	703.944	13.43	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			66.62630	69.246	18.57	0.00	0	47,455
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,364.72630	2,313.946	18.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			121.33000	130.399	15.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,419.43000	1,375.099	15.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			120.39410	129.380	15.67	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,428.49410	1,384.080	15.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			65.06360	67.529	19.83	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,623.16360	2,572.229	19.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			97.78840	104.804	16.43	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,685.88840	1,639.504	16.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			84.63160	90.481	17.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,882.73160	1,835.181	17.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			47.63020	54.372	23.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,575.73020	3,529.072	23.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			66.18670	68.766	18.86	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,424.28670	2,373.466	18.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			65.15510	67.629	19.73	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,603.25510	2,552.329	19.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			26.94690	31.302	23.41	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			4,165.04690	4,116.002	23.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			64.15810	66.491	21.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,962.25810	2,911.191	21.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			48.95520	55.838	23.41	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	14.20	Put			3,547.05520	3,500.538	23.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,705.79070	2,759.296	16.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			3.89070	3.996	16.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,259.37820	2,312.737	15.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			7.47820	7.437	15.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,209.94230	2,263.270	15.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			8.04230	7.970	15.05	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			66.00710	68.272	22.39	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			3,158.50710	3,107.172	22.39	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			359.66170	387.866	12.36	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			452.16170	426.766	12.36	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,429.05330	2,482.690	15.51	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			6.45330	6.290	15.51	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			257.11510	277.319	13.41	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			734.51510	700.919	13.41	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			315.81730	338.428	13.42	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			725.21730	693.128	13.42	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			77.49210	82.263	22.87	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,556.89210	3,506.963	22.87	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,498.06310	2,552.889	15.09	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			7.46310	7.589	15.09	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			443.38900	475.802	12.48	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			452.78900	430.502	12.48	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			81.85480	84.513	22.47	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,737.35480	3,685.013	22.47	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			498.38820	531.580	12.54	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			453.88820	432.080	12.54	0.00	0	300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			942.15100	990.935	11.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			159.25100	153.135	11.86	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			680.68210	719.713	12.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			297.78210	281.913	12.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			495.06180	525.766	12.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,431.70200	3,382.683	22.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			2,890.80570	2,946.302	16.16	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			7.90570	8.501	16.16	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			2,247.37460	2,198.969	17.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			1,906.25970	1,960.542	12.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			23.35970	22.742	12.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,440.97740	1,494.531	12.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			58.07740	56.731	12.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			114.60200	120.483	22.32	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			582.40490	555.208	12.96	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			318.08860	337.310	14.07	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			935.18860	899.510	14.07	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			228.84110	241.927	15.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,345.94110	1,304.127	15.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			130.27460	136.769	17.53	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	10.90	Put			512.16180	487.966	12.73	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			462.25600	490.341	12.91	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			569.35600	542.541	12.91	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			458.76540	486.657	12.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			575.86540	548.857	12.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			455.30490	483.008	12.96	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			558.49710	591.124	12.57	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			453.29710	431.224	12.57	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			77.89000	85.605	22.41	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			4,022.69000	3,975.705	22.41	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			620.71110	653.271	12.56	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			450.81110	428.871	12.56	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			83.96140	87.602	22.16	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			4,264.06140	4,213.202	22.16	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			80.72270	90.408	22.22	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,531.32270	4,486.508	22.22	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			680.63990	712.051	12.60	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			451.23990	428.151	12.60	0.00	0	300
\$ / R	On	15/06/2015	Foreign Exchange Option	11.79	Call			394.33530	412.980	14.63	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.79	Put			1,114.43530	1,078.480	14.63	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.80	Call			392.13270	410.670	14.65	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.80	Put			1,122.23270	1,086.170	14.65	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.81	Call			389.94660	408.376	14.67	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.81	Put			1,130.04660	1,093.876	14.67	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			745.30460	779.035	12.75	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			452.00460	431.035	12.75	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			80.21270	83.296	21.87	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,866.91270	4,815.296	21.87	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			815.98460	851.413	12.86	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			452.48460	432.813	12.86	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			81.44710	86.035	21.62	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			5,067.94710	5,017.435	21.62	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			78.73880	87.346	21.66	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,353.53880	5,306.746	21.66	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			877.19140	913.041	12.92	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			451.99140	432.441	12.92	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			943.12780	981.329	12.99	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			449.82780	432.329	12.99	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			83.78100	88.110	21.46	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,590.48100	5,539.111	21.46	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,005.59140	1,047.438	13.09	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			448.49140	434.238	13.09	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			89.14520	91.983	21.22	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,712.04520	5,658.783	21.22	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			79.87090	87.753	21.29	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			6,113.17090	6,064.653	21.29	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,065.33030	1,109.387	13.18	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	25/11/2015	Foreign Exchange Option	10.80	Put			448.63030	436.287	13.18	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			77.94100	80.367	21.10	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,475.94100	6,421.767	21.10	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,121.10690	1,164.021	13.21	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			449.10690	435.421	13.21	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			952.82510	990.607	13.66	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			620.82510	602.007	13.66	0.00	0	0
Total \$ / R Option											3,198,474.75	25,000	1,647,874
Total \$ / R											193,006,659.75	43,063	2,603,324
\$ / R MAXI	On	13/06/2014	Foreign Exchange Future			10.43080		10.37980			1,147,388.00	110	1,550
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.59300		10.54110			0.00	0	88
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.75530		10.70190			0.00	0	34
Total \$ / R MAXI Future											1,147,388.00	110	1,672
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.70	Call			3,048.47400	3,841.795	11.06	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.70	Put			35,068.47400	30,761.795	11.06	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.71	Call			2,923.18850	3,680.473	11.11	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.71	Put			35,943.18850	31,600.473	11.11	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.93	Call			1,150.83030	1,406.158	12.06	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.93	Put			56,170.83030	51,326.158	12.06	0.00	0	250
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.69	Call			3,179.05520	4,009.941	11.02	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.69	Put			34,199.05520	29,929.941	11.02	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			34,291.76320	31,395.169	11.57	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			23,057.98530	25,322.438	11.60	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			34,947.98530	32,022.438	11.60	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			23,750.98460	26,073.344	11.54	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			33,640.98460	30,773.344	11.54	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			23,401.76320	25,695.169	11.57	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			38,376.08430	41,466.956	12.19	0.00	0	200
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			40,186.08430	37,936.956	12.19	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			21,105.47810	22,753.334	13.80	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			84,915.47810	81,223.334	13.80	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			20,915.71380	22,548.143	13.83	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			85,725.71380	82,018.143	13.83	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			20,728.07840	22,345.213	13.86	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			86,538.07840	82,815.213	13.86	0.00	0	0
Total \$ / R MAXI Option											0.00	0	450
Total \$ / R MAXI											1,147,388.00	110	2,122
£ / R	On	13/06/2014	Foreign Exchange Future			17.51190		17.40930			271,434,450.00	15,500	36,323
£ / R	On	15/09/2014	Foreign Exchange Future			17.77040		17.66600			0.00	0	7,476
£ / R	On	12/12/2014	Foreign Exchange Future			18.02840		17.92090			0.00	0	7,006
£ / R	On	23/01/2015	Foreign Exchange Future			18.15510		18.04530			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 Future			18.31380		18.20250			0.00	0	0
Total £ / R Future											271,434,450.00	15,500	50,805
£ / R	On	13/06/2014	Foreign Exchange Option	19.55	Call			1.33220	1.615	15.60	0.00	0	5,667
£ / R	On	13/06/2014	Foreign Exchange Option	19.55	Put			2,142.03220	2,039.715	15.60	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	19.80	Call			0.74270	0.867	16.08	0.00	0	12,000
£ / R	On	13/06/2014	Foreign Exchange Option	19.80	Put			2,391.44270	2,288.967	16.08	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	17.90	Call			52.85110	72.991	10.71	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	17.90	Put			543.55110	461.091	10.71	0.00	0	4,000
£ / R	On	13/06/2014	Foreign Exchange Option	18.31	Call			15.97270	21.554	11.38	0.00	0	3,000
£ / R	On	13/06/2014	Foreign Exchange Option	18.31	Put			916.67270	819.654	11.38	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	18.45	Call			11.87280	14.562	11.73	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	18.45	Put			1,052.57280	952.662	11.73	0.00	0	400
£ / R	On	13/06/2014	Foreign Exchange Option	16.88	Call			570.76810	663.131	11.04	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.88	Put			41.46810	31.231	11.04	0.00	0	50
£ / R	On	13/06/2014	Foreign Exchange Option	17.20	Call			321.12010	398.019	10.53	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	17.20	Put			111.82010	86.119	10.53	0.00	0	7,500
£ / R	On	13/06/2014	Foreign Exchange Option	17.55	Call			137.88700	181.264	10.13	0.00	0	1,000
£ / R	On	13/06/2014	Foreign Exchange Option	17.55	Put			278.58700	219.364	10.13	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.50	Call			920.11290	1,020.446	11.87	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.50	Put			10.81290	8.546	11.87	0.00	0	1,123
£ / R	On	13/06/2014	Foreign Exchange Option	16.65	Call			777.61190	875.624	11.41	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.65	Put			18.31190	13.724	11.41	0.00	0	18,000
£ / R	On	13/06/2014	Foreign Exchange Option	16.79	Call			649.71900	744.739	11.19	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.79	Put			30.41900	22.839	11.19	0.00	0	6,000
£ / R	On	13/06/2014	Foreign Exchange Option	16.04	Call			1,372.27370	1,473.892	13.27	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.04	Put			2.97370	1.992	13.27	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.05	Call			1,362.35550	1,463.955	13.24	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.05	Put			3.05550	2.056	13.24	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.06	Call			1,352.43980	1,454.021	13.20	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.06	Put			3.13980	2.121	13.20	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	15.00	Call			2,409.51450	2,512.090	17.54	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	15.00	Put			0.21450	0.190	17.54	0.00	0	1,123
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Call			945.91380	1,030.676	10.75	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Put			139.91380	120.276	10.75	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			960.86020	1,046.767	10.76	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Put			134.86020	116.367	10.76	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Call			953.37080	1,038.415	10.74	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Put			137.37080	118.015	10.74	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			854.40390	917.994	11.95	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			473.50390	429.594	11.95	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			849.09000	912.416	11.96	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			478.19000	434.016	11.96	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			843.80210	906.864	11.97	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			482.90210	438.464	11.97	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			469.55240	507.261	12.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			1,048.65240	978.861	12.98	0.00	0	500
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,773.24250	3,667.460	16.44	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			116.92220	121.339	16.45	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,791.62220	3,686.239	16.45	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,642.02390	1,413.955	13.91	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			584.16660	466.652	13.93	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,648.86660	1,421.552	13.93	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			184.49770	171.748	15.88	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			3,179.19770	3,056.648	15.88	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			118.54250	122.560	16.44	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			1,257.02030	987.243	13.20	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			751.33430	599.750	13.35	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			1,336.03430	1,074.650	13.35	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			590.49450	471.466	13.90	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,635.19450	1,406.366	13.90	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			587.32390	469.055	13.91	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			920.82500	744.839	12.87	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			1,095.52500	809.739	12.87	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			802.32030	642.343	13.20	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,606.55900	1,532.976	14.12	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			516.74810	554.323	14.14	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,614.24810	1,540.523	14.14	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			514.44890	551.883	14.15	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,621.94890	1,548.083	14.15	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			519.05900	556.776	14.12	0.00	0	0
Total £ / R Option											0.00	0	98,367
Total £ / R											271,434,450.00	15,500	149,172
¥ / R	On	13/06/2014	Foreign Exchange Future			0.10268		0.10195			0.00	0	15,594
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10434		0.10361			0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10791		0.10714			0.00	0	50
Total ¥ / R Future											0.00	0	15,644
¥ / R	On	13/06/2014	Foreign Exchange Option	0.09	Call			1,195.74590	1,267.951	15.49	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.09	Put			0.24590	0.151	15.49	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.10	Call			242.30700	299.744	10.69	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.10	Put			46.80700	31.944	10.69	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.11	Call			3.89570	6.062	13.68	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.11	Put			808.39570	738.262	13.68	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			519.40660	568.844	12.83	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			158.50660	134.544	12.83	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			143.53660	156.184	15.03	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			782.63660	721.884	15.03	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			39.86670	43.489	17.46	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,678.96670	1,609.189	17.46	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	16/03/2015	Foreign Exchange Option	0.09	Call			1,766.90270	1,836.948	14.13	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			53.20270	46.048	14.13	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			960.67010	1,008.824	13.75	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			246.97010	217.925	13.75	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			487.20210	505.988	15.23	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			773.50210	715.088	15.23	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	15,644
€ / R	On	13/06/2014	Foreign Exchange Future			14.30290		14.22760			11,413,714.20	798	79,888
€ / R	On	15/09/2014	Foreign Exchange Future			14.52620		14.44880			0.00	0	11,644
€ / R	On	12/12/2014	Foreign Exchange Future			14.75120		14.67030			10,325,840.00	700	9,023
€ / R	On	16/03/2015	Foreign Exchange Future			15.00520		14.92110			0.00	0	1,100
Total € / R Future											21,739,554.20	1,498	101,655
€ / R	On	13/06/2014	Foreign Exchange Option	14.15	Call			189.61440	239.288	9.42	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.15	Put			112.01440	86.388	9.42	0.00	0	8,800
€ / R	On	13/06/2014	Foreign Exchange Option	14.40	Call			82.28490	106.222	9.28	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.40	Put			254.68490	203.322	9.28	0.00	0	8,800
€ / R	On	13/06/2014	Foreign Exchange Option	14.85	Call			13.34590	17.678	10.03	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	15.07	Call			6.21270	7.178	10.62	0.00	0	3,000
€ / R	On	13/06/2014	Foreign Exchange Option	15.07	Put			848.61270	774.278	10.62	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.85	Call			411.39330	478.134	10.02	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.85	Put			33.79330	25.234	10.02	0.00	0	14,800
€ / R	On	13/06/2014	Foreign Exchange Option	16.35	Call			0.20150	0.259	15.81	0.00	0	4,200
€ / R	On	13/06/2014	Foreign Exchange Option	13.81	Put			28.20590	21.031	10.10	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	16.35	Put			2,122.60150	2,047.359	15.81	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	16.40	Call			0.17950	0.229	15.97	0.00	0	12,500
€ / R	On	13/06/2014	Foreign Exchange Option	16.40	Put			2,172.57950	2,097.329	15.97	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.45	Call			68.56240	89.078	9.37	0.00	0	1,000
€ / R	On	13/06/2014	Foreign Exchange Option	14.45	Put			290.96240	236.178	9.37	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.85	Put			635.74590	564.778	10.03	0.00	0	5,000
€ / R	On	13/06/2014	Foreign Exchange Option	13.79	Call			463.32310	532.072	10.14	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.79	Put			25.72310	19.172	10.14	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.80	Call			454.53990	522.982	10.12	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.80	Put			26.93990	20.082	10.12	0.00	0	27,500
€ / R	On	13/06/2014	Foreign Exchange Option	13.81	Call			445.80590	513.931	10.10	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			306.00060	268.387	10.45	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			399.80090	439.122	10.46	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			311.00090	272.922	10.46	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			33.19360	42.312	14.08	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			1,924.39360	1,856.112	14.08	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			281.70170	246.405	10.42	0.00	0	650
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			414.94160	455.656	10.44	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			296.14160	259.456	10.44	0.00	0	800

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			409.84970	450.098	10.45	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			301.04970	263.898	10.45	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			404.80060	444.587	10.45	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			430.50170	472.605	10.42	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			1,090.43410	1,162.811	10.89	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			130.13410	121.611	10.89	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,260.86010	1,338.532	10.99	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			90.56010	87.332	10.99	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			139.61070	155.201	14.03	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,769.31070	1,704.001	14.03	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			1,106.19120	1,179.145	10.90	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			125.89120	117.945	10.90	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			1,098.29810	1,170.968	10.89	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			127.99810	119.768	10.89	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			0.00000	1,138.476	10.87	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			0.00000	127.276	10.87	82,729.47	650	650
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			649.62990	684.600	11.94	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			668.52990	619.400	11.94	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			645.58890	680.254	11.95	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			674.48890	625.054	11.95	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			641.57220	675.933	11.96	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			680.47220	630.733	11.96	0.00	0	0
Total € / R Option											82,729.47	650	91,974
Total € / R											21,822,283.67	2,148	193,629
AU\$ / R	On	13/06/2014	Foreign Exchange Future			9.73150		9.71960			0.00	0	8,796
AU\$ / R	On	15/09/2014	Foreign Exchange Future			9.81540		9.80250			0.00	0	9,850
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.90520		9.89140			0.00	0	600
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.00730		9.99270			0.00	0	0
Total AU\$ / R Future											0.00	0	19,246
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.90	Call			40.29470	41.312	9.49	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Call			523.57740	536.563	11.45	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Put			3.97740	5.063	11.45	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.70	Call			110.84640	115.981	9.10	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.70	Put			91.24640	84.481	9.10	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.89	Call			42.59830	43.758	9.47	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.90	Put			220.69470	209.812	9.49	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.91	Call			38.09710	38.980	9.50	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.91	Put			228.49710	217.480	9.50	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	10.70	Call			0.94290	0.957	13.80	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.89	Put			212.99830	202.258	9.47	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	10.70	Put			981.34290	969.456	13.80	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			392.19240	401.684	10.67	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			129.69240	126.284	10.67	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	15/09/2014	Foreign Exchange Option	9.55	Call			385.60520	394.974	10.67	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			133.10520	129.574	10.67	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			379.08010	388.326	10.67	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			136.58010	132.926	10.67	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			501.51520	508.293	11.29	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			210.11520	203.093	11.29	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			972.69650	958.249	12.86	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			598.65280	607.333	11.29	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			157.25280	152.133	11.29	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			507.66960	514.581	11.29	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			206.26960	199.381	11.29	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			495.40730	502.052	11.29	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			214.00730	206.852	11.29	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			280.04070	281.592	11.54	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			438.64070	426.392	11.54	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			114.09650	113.449	12.86	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			420.17570	422.048	11.61	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			437.47570	424.748	11.61	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			429.01880	431.075	11.59	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			426.31880	413.775	11.59	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			424.37990	426.320	11.59	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			431.67990	419.020	11.59	0.00	0	0
Total AU\$ / R Option											0.00	0	1,206
Total AU\$ / R											0.00	0	20,452
CAD/ R	On	13/06/2014	Foreign Exchange Future			9.58220		9.51330			0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.70820		9.63760			0.00	0	100
Total CAD/ R Future											0.00	0	100
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.86	Call			11.02090	19.327	9.55	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.86	Put			357.72090	297.127	9.55	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.84	Call			12.58360	21.767	9.46	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.84	Put			339.28360	279.567	9.46	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.85	Call			11.77800	20.513	9.50	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.85	Put			348.47800	288.313	9.50	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			481.25500	431.298	11.05	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			113.25070	134.595	10.99	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			465.65070	416.395	10.99	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			111.03120	132.022	11.02	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			473.43120	423.822	11.02	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			108.85500	129.498	11.05	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	100

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDCO	12/12/2014		Foreign Exchange Future		10.86950	29.95250		0.00	0	1,942
Total CF CANDO CAFG Future								0.00	0	1,942
Total CF CANDO CAFG								0.00	0	1,942
CF CANDCO	12/12/2014		Foreign Exchange Future		591.29010	557.32380		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	12/12/2014		Foreign Exchange Future		662.93950	625.94640		0.00	0	3,784
Total CF CANDO CAFH Future								0.00	0	3,784
Total CF CANDO CAFH								0.00	0	3,784
CF CANDCO	12/12/2014		Foreign Exchange Future		155.46740	-215.10690		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	12/12/2014		Foreign Exchange Future		544.04190	511.62910		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	15/09/2014		Foreign Exchange Future		77.80490	68.82680		0.00	0	5,000
Total CF CANDO CAFM Future								0.00	0	5,000
Total CF CANDO CAFM								0.00	0	5,000
CHF / R	On 13/06/2014		Foreign Exchange Future		11.72370	11.66580		0.00	0	2,720
CHF / R	On 15/09/2014		Foreign Exchange Future		11.91800	11.85900		0.00	0	0
CHF / R	On 16/03/2015		Foreign Exchange Future		12.33670	12.27290		0.00	0	100
Total CHF / R Future								0.00	0	2,820
CHF / R	On 13/06/2014		Foreign Exchange Option	11.59	Call	168.36960	213.463	10.40	0.00	0
CHF / R	On 13/06/2014		Foreign Exchange Option	11.59	Put	92.56960	79.764	10.40	0.00	0
CHF / R	On 13/06/2014		Foreign Exchange Option	11.60	Call	162.01630	206.584	10.36	0.00	0
CHF / R	On 13/06/2014		Foreign Exchange Option	11.60	Put	96.21630	82.884	10.36	0.00	0
CHF / R	On 13/06/2014		Foreign Exchange Option	11.61	Call	155.78090	199.804	10.32	0.00	0
CHF / R	On 13/06/2014		Foreign Exchange Option	11.61	Put	99.98090	86.104	10.32	0.00	0
CHF / R	On 15/09/2014		Foreign Exchange Option	12.99	Call	50.46290	65.416	13.40	0.00	0
CHF / R	On 15/09/2014		Foreign Exchange Option	12.99	Put	1,181.46290	1,137.416	13.40	0.00	0
CHF / R	On 15/09/2014		Foreign Exchange Option	13.00	Call	49.58250	64.403	13.41	0.00	0
CHF / R	On 15/09/2014		Foreign Exchange Option	13.00	Put	1,190.58250	1,146.403	13.41	0.00	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	15/09/2014	Foreign Exchange Option	13.01	Call			48.71550	63.404	13.43	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Put			1,199.71550	1,155.404	13.43	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			332.19570	372.005	14.02	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			1,049.29570	1,025.305	14.02	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			329.88950	369.520	14.04	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,056.98950	1,032.820	14.04	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			327.59750	367.050	14.05	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			1,064.69750	1,040.350	14.05	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	2,820
CNH / R	On	13/06/2014	Foreign Exchange Future			1.67150		1.66430			0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Future			1.69070		1.68400			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.71	Put			504.34990	446.299	10.35	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.69	Call			89.10690	113.208	10.14	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.69	Put			346.10690	298.208	10.14	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.70	Call			65.44330	84.051	10.24	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.70	Put			422.44330	369.051	10.24	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.71	Call			47.34990	61.299	10.35	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			13.34700	13.819	14.95	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			3,273.34700	3,206.819	14.95	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			16.35200	17.180	14.75	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			3,076.35200	3,010.180	14.75	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			14.76590	15.403	14.85	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			3,174.76590	3,108.403	14.85	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			9.00040		8.97300			0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Future			9.07960		9.04930			0.00	0	0
Total NZ\$ / R Future											0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.46	Put			1.06180	1.192	9.98	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.44	Call			533.89210	561.427	10.10	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.44	Put			0.89210	1.027	10.10	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Call			523.97320	551.506	10.04	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Put			0.97320	1.106	10.04	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.46	Call			514.06180	541.592	9.98	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Call			107.82120	117.330	8.80	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Put			298.52120	277.730	8.80	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Call			105.13890	114.446	8.83	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	15/09/2014	Foreign Exchange Option	9.25	Put			305.83890	284.846	8.83	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Call			102.52210	111.633	8.87	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			313.22210	292.033	8.87	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			1.37120		1.37070			0.00	0	525
QUANTO €	On	15/09/2014	Foreign Exchange Future			1.37130		1.37070			0.00	0	125
Total QUANTO € / \$ Future											0.00	0	650
Total QUANTO € / \$											0.00	0	650
R / ¥EN	On	13/06/2014	Foreign Exchange Future			9.77720	0.10227	9.85120			0.00	0	0
Total R / ¥EN Future											0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.00	Put		0.10227	2,082.82830	2,639.448	10.92	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.01	Call		0.10227	564.39470	389.548	10.92	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.01	Put		0.10227	2,152.39470	2,717.548	10.92	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	9.99	Call		0.10227	626.44090	434.320	10.91	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	9.99	Put		0.10227	2,014.44090	2,562.320	10.91	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.00	Call		0.10227	594.82830	411.448	10.92	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			20,530.23000		20,423.43000			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			4.95050		4.96650			0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Future			4.91380		4.93060			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.04	Call			19.50720	17.669	8.94	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.04	Put			93.00720	107.169	8.94	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.05	Call			17.44970	15.801	9.03	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.05	Put			100.94970	115.301	9.03	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.06	Call			15.59950	14.119	9.12	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.06	Put			109.09950	123.619	9.12	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Call			233.65050	221.752	10.24	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			43.05050	47.952	10.24	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			225.89700	214.110	10.19	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			45.29700	50.311	10.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			218.24290	206.570	10.13	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			47.64290	52.770	10.13	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0
Total Futures											484 129 577.20	35,171	1,191,601
Total Options											3 281 204.22	25,650	1,839,871
Grand Total:											487,410,781.42	60,821	3,031,472