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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/05/2014

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			10.38450		10.35310			0.00	0	0
\$ / R On 21/05/2014 Foreign Exchange Future			10.35790		10.35310			0.00	0	0
\$ / R On 22/05/2014 Foreign Exchange Future			10.35790		10.35450			0.00	0	0
\$ / R On 26/05/2014 Foreign Exchange Future			10.36340		10.35990			0.00	0	10,150
\$ / R On 27/05/2014 Foreign Exchange Future			10.36470		10.36130			0.00	0	0
\$ / R On 28/05/2014 Foreign Exchange Future			10.36610		10.36270			0.00	0	0
\$ / R On 13/06/2014 Foreign Exchange Future			10.39300		10.39020			148,079,464.00	14,248	819,776
\$ / R On 17/06/2014 Foreign Exchange Future			10.39980		10.39710			0.00	0	0
\$ / R On 18/06/2014 Foreign Exchange Future			10.40150		10.39880			0.00	0	0
\$ / R On 27/06/2014 Foreign Exchange Future			10.41680		10.41400			0.00	0	0
\$ / R On 30/06/2014 Foreign Exchange Future			10.42180		10.41900			0.00	0	0
\$ / R On 28/07/2014 Foreign Exchange Future			10.46890		10.46630			0.00	0	348
\$ / R On 29/07/2014 Foreign Exchange Future			10.47060		10.46800			0.00	0	0
\$ / R On 22/08/2014 Foreign Exchange Future			10.51180		10.50960			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.52090		10.51880			0.00	0	1,329
\$ / R On 28/08/2014 Foreign Exchange Future			10.52270		10.52060			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.55540		10.55350			26,631,274.20	2,523	59,335
\$ / R On 22/09/2014 Foreign Exchange Future			10.56810		10.56620			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.57530		10.57350			0.00	0	1,338
\$ / R On 29/09/2014 Foreign Exchange Future			10.58080		10.57900			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.63520		10.63380			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			10.64610		10.64480			0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Future			10.68460		10.68360			0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Future			10.69030		10.68940			0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Future			10.71510		10.71430			0.00	0	4,000
\$ / R	On	12/12/2014	Foreign Exchange Future			10.71700		10.71630			29,857,562.00	2,786	48,984
\$ / R	On	15/12/2014	Foreign Exchange Future			10.72280		10.72200			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			10.73800		10.73740			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			10.80680		10.80660			0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Future			10.86050		10.86090			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			10.89910		10.89940			0.00	0	6,400
\$ / R	On	27/03/2015	Foreign Exchange Future			10.92140		10.92170			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			10.98630		10.98650			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.04560		11.04590			0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Future			11.08570		11.08620			8,314,275.00	750	1,650
\$ / R	On	26/06/2015	Foreign Exchange Future			11.10900		11.10950			0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Future			11.17870		11.17950			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.23990		11.24100			0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Future			11.30750		11.30880			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.37090		11.37250			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.43010		11.43190			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.48500		11.48700			0.00	0	0
Total \$ / R Future											212,882,575.20	20,307	953,310
\$ / R	On	19/05/2014	Foreign Exchange Option	10.75	Call			0.27370	0.000	10.68	0.00	0	0
\$ / R	On	19/05/2014	Foreign Exchange Option	10.75	Put			397.17370	365.500	10.68	0.00	0	0
\$ / R	On	19/05/2014	Foreign Exchange Option	10.37	Call			28.28190	14.500	10.68	0.00	0	0
\$ / R	On	19/05/2014	Foreign Exchange Option	10.37	Put			45.18190	0.000	10.68	0.00	0	0
\$ / R	On	19/05/2014	Foreign Exchange Option	10.52	Call			3.91980	0.000	10.68	0.00	0	0
\$ / R	On	19/05/2014	Foreign Exchange Option	10.52	Put			170.81980	135.500	10.68	0.00	0	0
\$ / R	On	21/05/2014	Foreign Exchange Option	10.29	Call			87.57560	79.591	11.77	0.00	0	0
\$ / R	On	21/05/2014	Foreign Exchange Option	10.29	Put			24.47560	11.691	11.77	0.00	0	3,000
\$ / R	On	22/05/2014	Foreign Exchange Option	10.38	Call			41.90200	31.860	11.20	0.00	0	5,000
\$ / R	On	22/05/2014	Foreign Exchange Option	10.38	Put			67.40200	53.960	11.20	0.00	0	0
\$ / R	On	22/05/2014	Foreign Exchange Option	10.67	Call			3.14910	1.586	16.85	0.00	0	5,000
\$ / R	On	22/05/2014	Foreign Exchange Option	10.67	Put			318.64910	313.686	16.85	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	10.69	Call			5.64520	3.122	12.88	0.00	0	10,000
\$ / R	On	26/05/2014	Foreign Exchange Option	10.69	Put			335.74520	329.722	12.88	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.95	Call			412.52560	414.329	13.38	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.95	Put			2.62560	0.929	13.38	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.96	Call			402.74440	404.430	13.29	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.96	Put			2.84440	1.030	13.29	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	10.38	Call			56.74040	48.717	9.88	0.00	0	10,000
\$ / R	On	26/05/2014	Foreign Exchange Option	10.38	Put			76.84040	65.317	9.88	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.94	Call			422.32400	424.238	13.48	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.94	Put			2.42400	0.838	13.48	0.00	0	0
\$ / R	On	27/05/2014	Foreign Exchange Option	10.40	Call			0.00000	45.889	10.10	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	10.40	Put			0.00000	81.189	10.10	649,512.00	8,000	4,000
\$ / R	On	27/05/2014	Foreign Exchange Option	8.30	Call			2,061.30000	2,064.705	37.96	0.00	0	0
\$ / R	On	27/05/2014	Foreign Exchange Option	8.30	Put			0.00000	0.005	37.96	0.00	0	5,500
\$ / R	On	27/05/2014	Foreign Exchange Option	10.14	Call			235.17760	234.420	12.07	0.00	0	5,500
\$ / R	On	27/05/2014	Foreign Exchange Option	10.14	Put			13.87760	9.720	12.07	0.00	0	0
\$ / R	On	28/05/2014	Foreign Exchange Option	12.20	Call			0.01610	0.010	27.69	0.00	0	500
\$ / R	On	28/05/2014	Foreign Exchange Option	12.20	Put			1,837.31610	1,833.910	27.69	0.00	0	0
\$ / R	On	28/05/2014	Foreign Exchange Option	10.80	Call			3.93750	2.402	13.63	0.00	0	0
\$ / R	On	28/05/2014	Foreign Exchange Option	10.80	Put			441.23750	436.302	13.63	0.00	0	500
\$ / R	On	13/06/2014	Foreign Exchange Option	8.80	Call			1,590.26980	1,593.055	19.10	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.80	Put			0.06980	0.055	19.10	0.00	0	920
\$ / R	On	13/06/2014	Foreign Exchange Option	9.59	Call			801.75790	804.314	13.41	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.59	Put			1.55790	1.314	13.41	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.75	Call			1,640.25700	1,643.044	19.42	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Put			0.01740	0.013	21.33	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.64	Call			1,750.23670	1,753.028	20.12	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.64	Put			0.03670	0.028	20.12	0.00	0	24,582
\$ / R	On	13/06/2014	Foreign Exchange Option	12.90	Put			2,509.90420	2,507.078	24.65	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.30	Call			0.10320	0.068	27.55	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.30	Put			2,909.90320	2,907.068	27.55	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.00	Call			2,390.20000	2,393.000	19.77	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.00	Put			0.00000	0.000	19.77	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Call			1,940.21740	1,943.013	21.33	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.20	Put			1,809.99370	1,807.170	19.90	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.24	Call			0.17940	0.157	20.15	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	12.24	Put			1,849.97940	1,847.157	20.15	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	14.00	Call			0.01650	0.009	29.00	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	14.00	Put			3,609.81650	3,607.009	29.00	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.90	Call			0.10420	0.078	24.65	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.90	Put			1,510.16990	1,507.321	18.06	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.00	Call			0.29360	0.255	18.67	0.00	0	46,682
\$ / R	On	13/06/2014	Foreign Exchange Option	12.00	Put			1,610.09360	1,607.255	18.67	0.00	0	1,000
\$ / R	On	13/06/2014	Foreign Exchange Option	13.65	Call			0.06110	0.036	29.00	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.65	Put			3,259.86110	3,257.037	29.00	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.20	Call			0.19370	0.170	19.90	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.36	Put			971.69720	968.664	14.93	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.50	Call			1.10540	0.954	15.60	0.00	0	2,500
\$ / R	On	13/06/2014	Foreign Exchange Option	11.50	Put			1,110.90540	1,107.954	15.60	0.00	0	600
\$ / R	On	13/06/2014	Foreign Exchange Option	12.50	Call			0.11480	0.102	21.74	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.50	Put			2,109.91480	2,107.102	21.74	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.90	Call			0.36990	0.321	18.06	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.16	Put			774.33520	771.109	14.12	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.18	Call			4.15190	3.750	14.21	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.18	Put			793.95190	790.750	14.21	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.05	Call			0.26320	0.229	18.98	0.00	0	21,000
\$ / R	On	13/06/2014	Foreign Exchange Option	12.05	Put			1,660.06320	1,657.229	18.98	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.36	Call			1.89720	1.664	14.93	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	13/06/2014	Foreign Exchange Option	11.10	Put			715.71630	712.412	13.88	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.12	Call			5.41380	4.936	13.96	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.12	Put			735.21380	731.936	13.96	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.60	Call			0.81800	0.706	16.21	0.00	0	250
\$ / R	On	13/06/2014	Foreign Exchange Option	11.60	Put			1,210.61800	1,207.706	16.21	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.16	Call			4.53520	4.109	14.12	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.00	Put			619.03700	615.579	13.48	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.01	Call			8.83400	8.193	13.52	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.01	Put			628.63400	625.193	13.52	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.20	Call			3.80200	3.423	14.29	0.00	0	15,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.20	Put			813.60200	810.423	14.29	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.10	Call			5.91630	5.412	13.88	0.00	0	6,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.91	Put			533.59900	529.985	13.12	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.95	Call			11.54560	10.803	13.28	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.95	Put			571.34560	567.803	13.28	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.13	Call			5.17910	4.715	14.00	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.13	Put			744.97910	741.715	14.00	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.00	Call			9.23700	8.579	13.48	0.00	0	20,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.80	Put			431.71760	427.967	12.59	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.81	Call			21.01700	20.077	12.63	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.81	Put			440.81700	437.077	12.63	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.02	Call			8.44830	7.823	13.56	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.02	Put			638.24830	634.823	13.56	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.91	Call			13.79900	12.985	13.12	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.65	Put			300.87780	297.074	11.85	0.00	0	2,350
\$ / R	On	13/06/2014	Foreign Exchange Option	10.67	Call			37.79340	36.781	11.95	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.67	Put			317.59340	313.781	11.95	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.96	Call			11.04200	10.316	13.32	0.00	0	3,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.96	Put			580.84200	577.316	13.32	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.80	Call			21.91760	20.967	12.59	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.60	Put			260.33330	256.573	11.60	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.63	Call			44.63740	43.646	11.75	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.63	Put			284.43740	280.646	11.75	0.00	0	11,250
\$ / R	On	13/06/2014	Foreign Exchange Option	10.90	Call			14.42610	13.594	13.08	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.90	Put			524.22610	520.594	13.08	0.00	0	7,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.65	Call			41.07780	40.074	11.85	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.45	Put			152.25480	148.934	10.87	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.50	Call			75.87540	75.151	11.11	0.00	0	27,800
\$ / R	On	13/06/2014	Foreign Exchange Option	10.50	Put			185.67540	182.151	11.11	0.00	0	15,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.75	Call			27.03500	26.044	12.34	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.75	Put			386.83500	383.044	12.34	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.60	Call			50.53330	49.573	11.60	0.00	0	1,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.13	Put			29.24590	27.359	10.60	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	10.15	Call			273.39570	274.192	10.60	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.15	Put			33.19570	31.192	10.60	0.00	0	47,500
\$ / R	On	13/06/2014	Foreign Exchange Option	10.64	Call			42.82210	41.823	11.80	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.64	Put			292.62210	288.823	11.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2014	Foreign Exchange Option	10.45	Call			92.45480	91.934	10.87	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.00	Put			11.70900	10.571	10.59	0.00	0	10,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.01	Call			392.83710	394.445	10.59	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.01	Put			12.63710	11.445	10.59	0.00	0	50
\$ / R	On	13/06/2014	Foreign Exchange Option	10.57	Call			57.16000	56.248	11.46	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.57	Put			236.96000	233.248	11.46	0.00	0	11,250
\$ / R	On	13/06/2014	Foreign Exchange Option	10.13	Call			289.44590	290.359	10.60	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.78	Put			3.13140	2.688	11.67	0.00	0	920
\$ / R	On	13/06/2014	Foreign Exchange Option	9.80	Call			593.59110	595.917	11.49	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.80	Put			3.39110	2.917	11.49	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.20	Call			235.05860	235.572	10.61	0.00	0	1,500
\$ / R	On	13/06/2014	Foreign Exchange Option	10.20	Put			44.85860	42.572	10.61	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.00	Call			401.90900	403.571	10.59	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.60	Put			1.61230	1.361	13.32	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.61	Call			781.86900	784.410	13.23	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.61	Put			1.66900	1.410	13.23	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.02	Call			383.82510	385.379	10.59	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.02	Put			13.62510	12.379	10.59	0.00	0	6,000
\$ / R	On	13/06/2014	Foreign Exchange Option	9.78	Call			613.33140	615.688	11.67	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.00	Put			0.15980	0.127	17.83	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Call			1,190.57660	1,193.307	16.55	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Put			0.37660	0.307	16.55	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.97	Call			429.45730	431.273	10.59	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.97	Put			9.25730	8.273	10.59	0.00	0	24,582
\$ / R	On	13/06/2014	Foreign Exchange Option	9.60	Call			791.81230	794.361	13.32	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.75	Put			0.05700	0.044	19.42	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.78	Call			1,610.26440	1,613.050	19.23	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.78	Put			0.06440	0.050	19.23	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	9.75	Call			642.98520	645.383	11.95	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.75	Put			2.78520	2.383	11.95	0.00	0	250
\$ / R	On	13/06/2014	Foreign Exchange Option	9.00	Call			1,390.35980	1,393.127	17.83	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.59	Call			808.64620	811.193	12.63	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.59	Put			1.54620	1.393	12.63	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.60	Call			798.69770	801.240	12.54	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.60	Put			1.59770	1.440	12.54	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.61	Call			788.75120	791.289	12.46	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.61	Put			1.65120	1.489	12.46	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.47	Call			95.21870	95.202	10.84	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.47	Put			168.11870	165.402	10.84	0.00	0	2,500
\$ / R	On	17/06/2014	Foreign Exchange Option	10.52	Call			79.30710	79.053	11.09	0.00	0	2,500
\$ / R	On	17/06/2014	Foreign Exchange Option	10.52	Put			202.20710	199.253	11.09	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	10.52	Call			82.16380	82.100	11.12	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	10.52	Put			203.36380	200.600	11.12	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	12.24	Call			0.21360	0.187	18.57	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	12.24	Put			1,841.41360	1,838.687	18.57	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	8.78	Call			1,618.85970	1,621.553	17.69	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	8.78	Put			0.05970	0.053	17.69	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	18/06/2014	Foreign Exchange Option	10.13	Call			300.15570	300.920	10.14	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.13	Put			31.35570	29.419	10.14	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.47	Call			98.22970	98.417	10.88	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.47	Put			169.42970	166.917	10.88	0.00	0	2,500
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Call			42.02950	41.791	12.56	0.00	0	4,700
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Put			448.02950	444.991	12.56	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Call			2,114.00970	2,116.809	18.20	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Put			0.00970	0.009	18.20	0.00	0	4,700
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Call			49.22310	49.135	12.38	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Put			430.22310	427.335	12.38	0.00	0	500
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Call			0.48690	0.419	17.88	0.00	0	500
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Put			1,981.48690	1,978.619	17.88	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Call			2,166.70700	2,169.210	17.86	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Put			0.40700	0.310	17.86	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Call			95.51400	95.652	12.36	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Put			449.21400	446.752	12.36	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Call			2.04050	1.622	16.82	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Put			2,154.04050	2,151.022	16.82	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Call			101.70650	101.801	12.29	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Put			433.70650	431.201	12.29	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Call			56.11050	55.666	13.52	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Put			688.11050	685.066	13.52	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Call			6.55960	6.348	16.10	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Put			1,628.55960	1,625.748	16.10	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			556.64820	556.098	10.53	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			57.04820	54.298	10.53	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			336.15900	334.901	10.98	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			156.55900	153.101	10.98	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			23.64720	22.587	16.93	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,584.04720	1,580.787	16.93	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			572.87190	572.422	10.53	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			53.27190	50.622	10.53	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			564.56810	564.056	10.52	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			54.96810	52.256	10.52	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			9.26620	8.690	18.61	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,320.46620	2,317.790	18.61	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			158.46030	156.986	12.32	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			439.66030	436.087	12.32	0.00	0	500
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,221.65750	2,223.623	16.81	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			1.05750	0.923	16.81	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			124.08610	122.620	12.89	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			563.48610	559.920	12.89	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			157.67900	154.397	11.22	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			415.10410	413.713	11.23	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			161.60410	158.313	11.23	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			409.08910	407.689	11.25	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			165.58910	162.289	11.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			485.20500	483.956	11.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			121.70500	118.556	11.08	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			471.92570	470.644	11.11	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			128.42570	125.245	11.11	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			458.88190	457.570	11.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			135.38190	132.170	11.13	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			706.03420	705.514	10.91	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			52.53420	50.114	10.91	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			622.70380	621.918	10.81	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			69.20380	66.518	10.81	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			0.00000	546.765	10.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			0.00000	91.365	10.95	109,638.24	1,200	600
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,263.83180	1,264.738	12.18	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			10.33180	9.338	12.18	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			974.62590	974.974	11.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			21.12590	19.574	11.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			810.55280	810.377	11.02	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			37.05280	34.977	11.02	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,678.36560	1,679.684	14.04	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			4.86560	4.284	14.04	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,658.53650	1,659.840	13.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			5.03650	4.440	13.95	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,559.49600	1,560.719	13.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			5.99600	5.319	13.51	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,654.41050	2,656.179	18.27	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.91050	0.779	18.27	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,155.67270	2,157.264	16.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			2.17270	1.864	16.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,757.74290	1,759.118	14.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			4.24290	3.718	14.39	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			12.55420	13.882	19.99	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,609.05420	2,608.482	19.99	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			7.33430	9.418	21.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			3,053.83430	3,054.018	21.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			3.84610	5.298	21.42	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,450.34610	3,449.898	21.42	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			28.35110	27.386	17.99	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,914.85110	1,911.986	17.99	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			24.60450	23.704	18.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			2,071.10450	2,068.304	18.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			20.73940	20.468	18.95	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			2,217.23940	2,215.068	18.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			33.27830	32.237	17.43	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,749.77830	1,746.837	17.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			30.82270	29.817	17.69	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,827.32270	1,824.417	17.69	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			29.68860	28.702	17.83	0.00	0	2,870

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	12.39	Put			1,866.18860	1,863.301	17.83	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			76.86090	75.443	14.90	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			1,033.36090	1,030.043	14.90	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			43.83240	42.661	16.54	0.00	0	42,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,490.33240	1,487.261	16.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			39.46020	38.340	16.87	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,585.96020	1,582.940	16.87	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			0.00000	146.785	13.09	293,569.00	2,000	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			0.00000	591.384	13.09	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			80.63590	79.194	14.75	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			997.13590	993.794	14.75	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			78.71970	77.290	14.82	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			1,015.21970	1,011.890	14.82	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			237.64300	236.119	11.99	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			354.14300	350.719	11.99	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			163.76480	162.133	12.86	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			540.26480	536.733	12.86	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			159.20640	157.574	12.93	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			555.70640	552.174	12.93	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			274.59060	273.183	11.66	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			291.09060	287.783	11.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			266.76890	265.335	11.72	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			303.26890	299.935	11.72	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			0.00000	261.493	11.76	156,896.04	600	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			0.00000	306.093	11.76	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			306.18200	304.768	11.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			252.68200	249.368	11.52	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			301.35750	299.951	11.53	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			257.85750	254.551	11.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			282.63730	281.261	11.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			279.13730	275.861	11.59	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			368.66840	367.233	11.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			195.16840	191.833	11.35	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			357.65900	356.221	11.38	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			204.15900	200.821	11.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			316.00360	314.580	11.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			242.50360	239.180	11.49	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			421.17900	419.797	11.22	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			322.55270	321.145	11.58	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			256.35270	253.045	11.58	0.00	0	13,000
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			219.48530	217.836	12.49	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			445.98530	442.536	12.49	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			21.64820	21.887	20.27	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,548.14820	2,546.587	20.27	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,281.61590	2,282.988	16.43	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			2.61590	2.188	16.43	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			182.35720	180.633	12.99	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			563.35720	559.833	12.99	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			39.82380	39.604	21.19	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,736.02380	2,734.404	21.19	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,338.64620	2,339.077	16.23	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			4.84620	3.877	16.23	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			284.15430	282.253	12.56	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			450.35430	447.053	12.56	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			172.46930	170.413	13.92	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			788.66930	785.214	13.92	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			96.65920	94.789	15.92	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,361.85920	1,358.689	15.92	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			619.84470	618.381	11.26	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			135.04470	132.280	11.26	0.00	0	3,882
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			336.15070	333.823	12.58	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			452.55070	449.223	12.58	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			55.41090	54.934	22.19	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,981.81090	2,980.334	22.19	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			219.32060	216.777	13.88	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			779.92060	776.477	13.88	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,396.29520	2,395.843	15.92	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			6.89520	5.543	15.92	0.00	0	5,000
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			284.71050	282.153	13.39	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			640.41050	637.053	13.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,176.75010	2,175.746	14.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			10.45010	8.746	14.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,736.91270	1,735.519	13.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			20.61270	18.519	13.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,649.91470	1,648.488	13.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			23.61470	21.488	13.40	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,316.43260	1,315.182	12.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			40.13260	38.182	12.44	0.00	0	13,326
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,260.26690	1,259.113	12.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			43.96690	42.113	12.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,204.47260	1,203.442	12.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			48.17260	46.442	12.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,167.50030	1,166.567	12.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			51.20030	49.567	12.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,008.85990	1,007.804	11.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			72.55990	70.804	11.76	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			924.98560	923.719	11.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			88.68560	86.719	11.67	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			827.99660	826.478	11.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			111.69660	109.478	11.57	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			788.87030	787.249	11.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			122.57030	120.249	11.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			750.55480	748.831	11.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			134.25480	131.831	11.49	0.00	0	6,581

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	10.34	Call			592.91690	590.786	11.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			216.61690	213.786	11.78	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			581.22340	579.066	11.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			224.92340	222.066	11.81	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			569.71130	567.531	11.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			233.41130	230.531	11.84	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			504.41180	502.119	12.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			288.11180	285.120	12.05	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			479.08380	476.754	12.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			312.78380	309.754	12.14	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			409.48320	407.105	12.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			393.18320	390.105	12.39	0.00	0	1,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			393.78900	391.370	12.50	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			417.48900	414.370	12.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			389.96560	387.537	12.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			423.66560	420.537	12.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			364.27800	361.788	12.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			467.97800	464.788	12.72	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			327.53090	324.970	13.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			541.23090	537.970	13.01	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			318.23210	315.658	13.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			561.93210	558.658	13.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			306.28510	303.696	13.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			589.98510	586.696	13.20	0.00	0	42,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			278.57550	275.957	13.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			662.27550	658.957	13.47	0.00	0	4,955
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			275.96580	273.346	13.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			669.66580	666.346	13.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			253.70340	251.081	13.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			737.40340	734.081	13.74	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			194.35940	191.766	14.58	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			978.05940	974.766	14.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			0.00000	183.677	14.72	55,103.10	300	300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			0.00000	1,016.677	14.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			129.37290	127.058	15.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,413.07290	1,410.058	15.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			128.37870	126.074	16.00	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,422.07870	1,419.074	16.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			119.89480	117.660	16.24	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,503.59480	1,500.660	16.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			104.36260	102.270	16.76	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,678.06260	1,675.270	16.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			90.31900	88.374	17.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,874.01900	1,871.374	17.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			70.77090	69.211	19.02	0.00	0	47,455
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,354.47090	2,352.211	19.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			70.20560	68.704	19.31	0.00	0	7,471

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	13.06	Put			2,413.90560	2,411.704	19.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			68.82290	67.490	20.18	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,592.52290	2,590.490	20.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			68.69590	67.380	20.27	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,612.39590	2,610.380	20.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			67.22900	66.189	21.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,950.92900	2,949.189	21.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			51.12640	50.429	23.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,534.82640	3,533.429	23.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			49.75730	49.072	23.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,563.45730	3,562.072	23.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			28.32530	27.859	23.37	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			4,152.02530	4,150.859	23.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,721.31040	2,721.032	16.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			5.01040	4.032	16.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,275.43870	2,274.595	15.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			9.13870	7.595	15.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,226.07190	2,225.150	15.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			9.77190	8.150	15.06	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			376.61400	374.593	12.66	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			454.61400	451.793	12.66	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			66.72990	67.931	22.83	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			3,144.72990	3,145.131	22.83	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,445.31100	2,444.415	15.52	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			7.91100	6.415	15.52	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			271.47420	268.830	13.72	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			734.07420	730.830	13.72	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			463.79370	460.990	12.73	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			457.19370	454.190	12.73	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			332.52610	329.507	13.71	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			725.92610	722.707	13.71	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			80.55830	79.228	23.08	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,543.95830	3,542.428	23.08	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,515.36910	2,514.519	15.07	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			8.76910	7.719	15.07	0.00	0	5,000
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			519.66480	516.497	12.79	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			458.76480	455.997	12.79	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			84.93470	83.521	22.79	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,724.03470	3,723.021	22.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			703.17650	700.485	12.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			303.77650	301.385	12.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			515.50850	512.113	12.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			516.10850	513.013	12.99	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			478.44940	474.966	13.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			10.25280	8.535	16.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			1,926.34130	1,924.691	12.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			26.94130	25.591	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	16/03/2015	Foreign Exchange Option	9.50	Put			62.75760	61.389	12.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			118.55980	116.757	22.51	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,419.15980	3,417.657	22.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			333.68530	329.994	14.35	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			934.28530	930.894	14.35	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			2,909.65280	2,907.635	16.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,341.58580	1,338.363	15.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			137.31460	134.596	17.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			2,237.91460	2,235.496	17.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			482.02100	478.541	13.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			572.62100	569.441	13.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,462.15760	1,460.489	12.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			579.04940	575.866	13.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			474.91130	471.417	13.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			585.51130	582.317	13.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			964.43630	962.597	12.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			165.03630	163.497	12.00	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			240.98580	237.463	15.54	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			80.99450	79.447	22.37	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			4,009.29450	4,008.047	22.37	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			579.46810	576.132	12.82	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			457.76810	454.732	12.82	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			641.35420	637.839	12.80	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			454.85420	451.539	12.80	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			87.36920	85.675	22.37	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			4,250.86920	4,249.375	22.37	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			700.40000	696.404	12.84	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			454.50000	450.804	12.84	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			85.79010	84.007	22.15	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,519.89010	4,518.407	22.15	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.80	Call			408.97100	404.175	14.91	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.80	Put			1,122.77100	1,118.475	14.91	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.81	Call			406.72260	401.931	14.93	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.81	Put			1,130.52260	1,126.231	14.93	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.79	Call			411.23130	406.439	14.89	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.79	Put			1,115.03130	1,110.739	14.89	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			84.03400	82.248	22.10	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,854.53400	4,853.248	22.10	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			767.92460	764.188	13.01	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			458.42460	455.188	13.01	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			839.96550	836.459	13.14	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			460.46550	457.759	13.14	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			87.02190	85.110	21.84	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			5,057.52190	5,056.410	21.84	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			902.93020	899.579	13.24	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			461.93020	459.679	13.24	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			87.27360	85.331	21.82	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,346.27360	5,345.431	21.82	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			88.36490	86.365	21.62	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,579.56490	5,578.865	21.62	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			971.52540	968.350	13.33	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			462.72540	460.850	13.33	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,037.10160	1,034.007	13.42	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			464.60160	463.107	13.42	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			94.07000	91.940	21.46	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,701.57000	5,701.041	21.46	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,096.73580	1,093.860	13.49	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			464.83580	463.760	13.49	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			84.72870	82.747	21.26	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			6,102.82870	6,102.647	21.26	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			985.51710	982.161	14.03	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			638.51710	637.161	14.03	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			82.69910	80.758	21.35	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,465.69910	6,465.758	21.35	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,153.67200	1,150.895	13.57	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			466.67200	465.895	13.57	0.00	0	300
Total \$ / R Option											1,264,718.38	12,100	1,652,074
Total \$ / R											214,147,293.58	32,407	2,605,384
\$ / R MAXI	On	13/06/2014	Foreign Exchange Future			10.39300		10.39020			3,138,686.00	302	1,573
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.55540		10.55350			126,664.80	12	93
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.71700		10.71630			0.00	0	34
Total \$ / R MAXI Future											3,265,350.80	314	1,700
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.70	Call			3,333.97750	3,232.748	12.09	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.70	Put			34,313.97750	33,932.748	12.09	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.71	Call			3,197.23670	3,096.212	12.14	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.71	Put			35,177.23670	34,796.212	12.14	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.93	Call			1,262.27810	1,184.413	13.20	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.93	Put			55,242.27810	54,884.413	13.20	0.00	0	250
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.69	Call			3,476.44430	3,375.051	12.05	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.69	Put			33,456.44430	33,075.051	12.05	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			34,110.88110	33,770.527	11.92	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			24,110.15540	23,958.616	11.96	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			34,760.15540	34,418.616	11.96	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			24,817.02020	24,667.418	11.89	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			33,467.02020	33,127.418	11.89	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			24,460.88110	24,310.527	11.92	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			40,155.75740	39,915.871	12.45	0.00	0	200
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			40,525.75740	40,215.871	12.45	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			22,347.85420	22,085.720	14.13	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			84,717.85420	84,385.720	14.13	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	12/12/2014	Foreign Exchange Option	11.35	Call			22,150.48950	21,888.557	14.16	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Put			85,520.48950	85,188.557	14.16	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Call			21,955.27800	21,693.558	14.19	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put			86,325.27800	85,993.558	14.19	0.00	0	0
Total \$ / R MAXI Option										0.00	0	450
Total \$ / R MAXI										3,265,350.80	314	2,150
£ / R	On 13/06/2014	Foreign Exchange Future			17.49130		17.48450			17,683,704.30	1,011	36,568
£ / R	On 15/09/2014	Foreign Exchange Future			17.75070		17.74560			22,188,375.00	1,250	9,476
£ / R	On 12/12/2014	Foreign Exchange Future			18.00810		18.00440			0.00	0	7,006
£ / R	On 23/01/2015	Foreign Exchange Future			18.13470		18.13160			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.29270		18.29110			0.00	0	0
Total £ / R Future										39,872,079.30	2,261	53,050
£ / R	On 13/06/2014	Foreign Exchange Option	19.80	Put			2,316.51980	2,309.514	17.36	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	18.31	Put			847.87150	839.223	12.35	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	18.45	Call			15.26430	13.773	12.71	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	18.45	Put			980.76430	972.473	12.71	0.00	0	400
£ / R	On 13/06/2014	Foreign Exchange Option	19.55	Call			1.86870	1.598	16.95	0.00	0	5,667
£ / R	On 13/06/2014	Foreign Exchange Option	19.55	Put			2,067.36870	2,060.298	16.95	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	19.80	Call			1.01980	0.814	17.36	0.00	0	12,000
£ / R	On 13/06/2014	Foreign Exchange Option	17.20	Put			98.85520	93.286	11.44	0.00	0	7,500
£ / R	On 13/06/2014	Foreign Exchange Option	17.55	Call			179.04900	178.412	11.29	0.00	0	1,000
£ / R	On 13/06/2014	Foreign Exchange Option	17.55	Put			244.54900	237.112	11.29	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	17.90	Call			73.80480	71.606	11.78	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	17.90	Put			489.30480	480.306	11.78	0.00	0	4,000
£ / R	On 13/06/2014	Foreign Exchange Option	18.31	Call			22.37150	20.523	12.35	0.00	0	3,000
£ / R	On 13/06/2014	Foreign Exchange Option	16.65	Put			14.56550	12.622	11.85	0.00	0	18,000
£ / R	On 13/06/2014	Foreign Exchange Option	16.79	Call			719.70570	723.750	11.75	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.79	Put			25.20570	22.450	11.75	0.00	0	6,000
£ / R	On 13/06/2014	Foreign Exchange Option	16.88	Call			639.57320	643.023	11.68	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.88	Put			35.07320	31.723	11.68	0.00	0	50
£ / R	On 13/06/2014	Foreign Exchange Option	17.20	Call			383.35520	384.587	11.44	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.05	Put			2.29820	1.625	13.68	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.06	Call			1,426.86910	1,432.982	13.65	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.06	Put			2.36910	1.682	13.65	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.50	Call			993.65530	998.897	12.31	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.50	Put			9.15530	7.597	12.31	0.00	0	1,123
£ / R	On 13/06/2014	Foreign Exchange Option	16.65	Call			849.06550	853.922	11.85	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	15.00	Call			2,484.70670	2,491.446	18.37	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	15.00	Put			0.20670	0.146	18.37	0.00	0	1,123
£ / R	On 13/06/2014	Foreign Exchange Option	16.04	Call			1,446.72930	1,452.870	13.71	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.04	Put			2.22930	1.570	13.71	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.05	Call			1,436.79820	1,442.925	13.68	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Call			1,016.91780	1,019.105	11.08	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	16.86	Put			131.31780	128.405	11.08	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			1,032.63380	1,034.865	11.08	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Put			127.03380	124.165	11.08	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Call			1,024.49470	1,026.704	11.07	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Put			128.89470	126.004	11.07	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			909.42770	905.856	12.08	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			445.02770	437.756	12.08	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			903.98810	900.397	12.09	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			449.58810	442.297	12.09	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			898.56930	894.963	12.10	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			454.16930	446.863	12.10	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			508.94500	504.649	13.21	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			1,004.54500	996.549	13.21	0.00	0	500
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,712.69570	3,707.145	16.68	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,443.87000	1,437.168	14.08	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			174.51700	171.641	16.09	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			3,082.91700	3,076.941	16.09	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			125.51700	123.054	16.66	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,693.91700	3,688.354	16.66	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			124.29570	121.845	16.68	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			1,093.81410	1,087.282	13.48	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			470.20440	466.605	14.05	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,428.60440	1,421.905	14.05	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			467.82770	464.227	14.07	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,436.22770	1,429.527	14.07	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			465.47000	461.868	14.08	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			737.17430	734.084	12.96	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			825.57430	819.384	12.96	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			637.00270	633.657	13.31	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			1,005.40270	998.957	13.31	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			595.41410	591.982	13.48	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,554.33740	1,547.541	14.24	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			553.02460	547.835	14.25	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,561.92460	1,555.135	14.25	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			550.63020	545.442	14.26	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,569.53020	1,562.742	14.26	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			555.43740	550.241	14.24	0.00	0	0
Total £ / R Option											0.00	0	98,367
Total £ / R											39,872,079.30	2,261	151,417
¥ / R	On	13/06/2014	Foreign Exchange Future			0.10274		0.10237			1,027.36	10	15,604
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10441		0.10405			0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10799		0.10763			0.00	0	50
Total ¥ / R Future											1,027.36	10	15,654

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	0.09	Call			1,236.82170	1,273.678	15.88	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.09	Put			0.22170	0.078	15.88	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.10	Call			277.89250	303.886	11.43	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.10	Put			41.29250	30.286	11.43	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.11	Call			6.83240	7.252	15.14	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.11	Put			770.23240	733.652	15.14	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			554.38550	575.146	13.11	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			149.88550	133.846	13.11	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			159.80020	164.654	15.59	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			755.30020	723.354	15.59	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			46.97870	47.695	18.10	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,642.47870	1,606.395	18.10	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,812.09230	1,843.249	14.14	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			49.29230	44.449	14.14	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			994.29440	1,017.002	13.91	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			231.49440	218.202	13.91	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			505.98330	516.765	15.52	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			743.18330	717.965	15.52	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											1,027.36	10	15,654
€ / R	On	13/06/2014	Foreign Exchange Future			14.25970		14.23800			31,071,886.30	2,179	82,837
€ / R	On	15/09/2014	Foreign Exchange Future			14.48300		14.46260			8,400,140.00	580	11,281
€ / R	On	12/12/2014	Foreign Exchange Future			14.70640		14.68790			338,247.20	23	9,046
€ / R	On	16/03/2015	Foreign Exchange Future			14.95890		14.94200			0.00	0	1,100
Total € / R Future											39,810,273.50	2,782	104,264
€ / R	On	13/06/2014	Foreign Exchange Option	14.15	Call			201.80890	210.111	10.04	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.15	Put			113.80890	100.411	10.04	0.00	0	8,800
€ / R	On	13/06/2014	Foreign Exchange Option	14.40	Call			89.73050	92.048	10.16	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.40	Put			251.73050	232.348	10.16	0.00	0	8,800
€ / R	On	13/06/2014	Foreign Exchange Option	14.85	Call			15.76600	15.241	11.03	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	15.07	Call			7.12540	6.758	11.84	0.00	0	3,000
€ / R	On	13/06/2014	Foreign Exchange Option	15.07	Put			839.12540	817.058	11.84	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.85	Call			422.26400	438.686	10.54	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.85	Put			34.26400	28.986	10.54	0.00	0	14,800
€ / R	On	13/06/2014	Foreign Exchange Option	16.35	Call			0.26690	0.258	17.38	0.00	0	4,200
€ / R	On	13/06/2014	Foreign Exchange Option	13.81	Put			28.50660	24.017	10.61	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	16.35	Put			2,112.26690	2,090.558	17.38	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	16.40	Call			0.23780	0.230	17.56	0.00	0	12,500
€ / R	On	13/06/2014	Foreign Exchange Option	16.40	Put			2,162.23780	2,140.530	17.56	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.45	Call			75.34960	76.949	10.26	0.00	0	1,000
€ / R	On	13/06/2014	Foreign Exchange Option	14.45	Put			287.34960	267.249	10.26	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.85	Put			627.76600	605.541	11.03	0.00	0	5,000
€ / R	On	13/06/2014	Foreign Exchange Option	13.79	Call			473.94580	491.519	10.65	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	13/06/2014	Foreign Exchange Option	13.79	Put			25.94580	21.819	10.65	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.80	Call			465.20130	482.596	10.63	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.80	Put			27.20130	22.896	10.63	0.00	0	27,500
€ / R	On	13/06/2014	Foreign Exchange Option	13.81	Call			456.50660	473.717	10.61	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			306.78610	283.996	10.55	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			414.29070	411.744	10.56	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			311.69070	288.744	10.56	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			41.04490	39.109	14.33	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			1,918.44490	1,896.109	14.33	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			282.94020	260.952	10.52	0.00	0	650
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			429.71210	427.637	10.54	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			297.11210	274.637	10.54	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			424.52650	422.292	10.54	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			301.92650	279.292	10.54	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			419.38610	416.996	10.55	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			445.54020	443.952	10.52	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			1,117.20480	1,125.276	10.96	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			139.30480	128.876	10.96	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,288.11580	1,300.699	11.12	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			100.21580	94.299	11.12	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			155.59740	153.550	14.39	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,767.69740	1,747.150	14.39	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			1,133.04400	1,141.592	10.98	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			135.14400	125.192	10.98	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			1,125.11230	1,133.425	10.97	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			137.21230	127.025	10.97	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			1,093.62870	1,100.968	10.94	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			145.72870	134.568	10.94	0.00	0	650
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			667.06990	661.018	12.21	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			685.06990	662.118	12.21	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			675.22790	669.294	12.19	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			673.22790	650.394	12.19	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			671.08540	665.060	12.20	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			679.08540	656.160	12.20	0.00	0	0
Total € / R Option											0.00	0	91,974
Total € / R											39,810,273.50	2,782	196,238
AU\$ / R	On	13/06/2014	Foreign Exchange Future			9.70460		9.71810			9,704,600.00	1,000	6,797
AU\$ / R	On	15/09/2014	Foreign Exchange Future			9.78870		9.80350			4,894,350.00	500	10,020
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.87820		9.89420			0.00	0	600
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.97990		9.99730			0.00	0	0
Total AU\$ / R Future											14,598,950.00	1,500	17,417
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.90	Call			39.98810	36.381	10.44	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Call			523.14040	509.196	11.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Put			5.04040	4.596	11.63	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.70	Call			110.55870	101.258	9.77	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.70	Put			92.45870	96.658	9.77	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.89	Call			42.29350	38.454	10.41	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.90	Put			221.88810	231.781	10.44	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.91	Call			37.78810	34.407	10.47	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.91	Put			229.68810	239.807	10.47	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	10.70	Call			1.00230	0.879	15.09	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.89	Put			214.19350	223.854	10.41	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	10.70	Put			982.90230	996.279	15.09	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			396.22190	384.128	10.88	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			132.72190	135.428	10.88	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			389.65280	377.653	10.88	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			136.15280	138.954	10.88	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			383.14490	371.243	10.88	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			139.64490	142.544	10.88	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			505.86820	493.437	11.49	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			211.66820	215.237	11.49	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			972.11580	983.868	13.18	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			603.11320	589.422	11.45	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			158.91320	161.222	11.45	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			512.03440	499.512	11.49	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			207.83440	211.312	11.49	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			499.74810	487.407	11.50	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			215.54810	219.207	11.50	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			283.53870	275.291	11.85	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			439.33870	447.091	11.85	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			116.31580	112.068	13.18	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			424.53940	416.884	11.93	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			437.23940	446.984	11.93	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			433.43850	425.618	11.91	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			426.13850	435.718	11.91	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			428.76860	421.041	11.92	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			431.46860	441.141	11.92	0.00	0	0
Total AU\$ / R Option											0.00	0	1,206
Total AU\$ / R											14,598,950.00	1,500	18,623
CAD/ R	On	13/06/2014	Foreign Exchange Future			9.57040		9.54420			0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.69610		9.67070			0.00	0	100
Total CAD/ R Future											0.00	0	100
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.86	Call			16.57430	18.616	10.45	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.86	Put			332.37430	308.216	10.45	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.84	Call			18.69620	20.909	10.36	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.84	Put			314.49620	290.509	10.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.85	Call			17.60570	19.731	10.41	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.85	Put			323.40570	299.331	10.41	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			462.13560	440.192	11.27	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			127.58300	131.240	11.21	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			446.88300	425.140	11.21	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			125.18700	128.743	11.24	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			454.48700	432.643	11.24	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			122.83560	126.292	11.27	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	100
CF CANDCO	n	12/12/2014	Foreign Exchange Future			27.13210		26.88140			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			567.86460		567.92820			0.00	0	26,600
Total CF CANDO CAFD Future											0.00	0	26,600
Total CF CANDO CAFD											0.00	0	26,600
CF CANDCO	n	12/12/2014	Foreign Exchange Future			636.86930		636.77230			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	n	12/12/2014	Foreign Exchange Future			192.29110		-203.42950			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			522.61300		523.00670			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			72.60090		73.25100			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			11.65610		11.65890			0.00	0	2,720
CHF / R	On	15/09/2014	Foreign Exchange Future			11.84990		11.85410			0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Future			12.26420		12.27180			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
Total CHF / R Future											0.00	0	2,820
CHF / R	On	13/06/2014	Foreign Exchange Option	11.59	Call			177.73660	167.044	10.82	0.00	0	0
CHF / R	On	13/06/2014	Foreign Exchange Option	11.59	Put			108.83660	100.944	10.82	0.00	0	0
CHF / R	On	13/06/2014	Foreign Exchange Option	11.60	Call			171.71840	160.961	10.79	0.00	0	0
CHF / R	On	13/06/2014	Foreign Exchange Option	11.60	Put			112.81840	104.861	10.79	0.00	0	0
CHF / R	On	13/06/2014	Foreign Exchange Option	11.61	Call			165.80900	154.995	10.76	0.00	0	0
CHF / R	On	13/06/2014	Foreign Exchange Option	11.61	Put			116.90900	108.895	10.76	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	12.99	Call			65.55130	54.199	13.47	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	12.99	Put			1,201.45130	1,194.299	13.47	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Call			64.58710	53.298	13.49	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Put			1,210.48710	1,203.398	13.49	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Call			63.63720	52.413	13.50	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Put			1,219.53720	1,212.513	13.50	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			365.21940	339.589	13.96	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			1,083.41940	1,065.389	13.96	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			362.84030	337.292	13.97	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,091.04030	1,073.092	13.97	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			360.48290	335.014	13.99	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			1,098.68290	1,080.814	13.99	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			1.66490		1.66490			0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Future			1.68400		1.68440			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.71	Put			499.68040	500.474	11.28	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.69	Call			91.77000	90.927	10.89	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.69	Put			342.77000	341.927	10.89	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.70	Call			67.38240	66.072	10.98	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.70	Put			418.38240	417.072	10.98	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.71	Call			48.68040	49.474	11.28	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			14.87380	13.611	15.46	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			3,270.87380	3,273.611	15.46	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			18.10270	16.704	15.23	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			3,074.10270	3,076.704	15.23	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			16.40110	15.071	15.35	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			3,172.40110	3,175.071	15.35	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Future			8.97220		8.96410			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 Future			9.05200		9.04540			0.00	0	0
Total NZ\$ / R Future											0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Put			1.52180	1.017	10.23	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.46	Call			505.75090	513.307	10.17	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.46	Put			1.65090	1.107	10.17	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.44	Call			525.50260	533.135	10.29	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.44	Put			1.40260	0.935	10.29	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Call			515.62180	523.217	10.23	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Call			109.20160	108.763	9.03	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Put			303.80160	296.763	9.03	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Call			106.53500	106.081	9.06	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Put			311.13500	304.082	9.06	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Call			103.93270	103.467	9.09	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			318.53270	311.467	9.09	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			1.37210		1.37030			0.00	0	525
QUANTO €	On	15/09/2014	Foreign Exchange Future			1.37210		1.37040			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			9.76820	0.10236	9.80540			0.00	0	0
Total R / ¥EN Future											0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.00	Put		0.10236	2,450.03420	2,701.407	11.66	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.01	Call		0.10236	477.41370	361.700	11.66	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.01	Put		0.10236	2,523.41370	2,779.700	11.66	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	9.99	Call		0.10236	531.73000	406.101	11.67	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	9.99	Put		0.10236	2,377.73000	2,624.101	11.67	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.00	Call		0.10236	504.03420	383.407	11.66	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			20,472.27000		20,450.33000			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			4.93590		4.92850			0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Future			4.89270		4.88850			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 TRY / R Future											0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.04	Call			10.94120	11.934	8.95	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.04	Put			122.44120	116.034	8.95	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.05	Call			9.72770	10.579	9.07	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.05	Put			131.22770	124.679	9.07	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.06	Call			8.65110	9.375	9.18	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.06	Put			140.15110	133.475	9.18	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Call			202.30070	203.531	10.11	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			53.80070	50.831	10.11	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			194.98770	196.180	10.06	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			56.48770	53.480	10.06	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			187.78740	188.943	10.02	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			59.28740	56.243	10.02	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0
Total Futures											310 430 256.16	27,174	1,192,524
Total Options											1 264 718.38	12,100	1,844,071
Grand Total:											311,694,974.54	39,274	3,036,595