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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/05/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 26/05/2014 Foreign Exchange Future			10.35530		10.30830			105,106,295.00	10,150	0
\$ / R On 27/05/2014 Foreign Exchange Future			10.35530		10.30830			0.00	0	0
\$ / R On 28/05/2014 Foreign Exchange Future			10.35530		10.30830			0.00	0	0
\$ / R On 29/05/2014 Foreign Exchange Future			10.35530		10.30830			0.00	0	0
\$ / R On 30/05/2014 Foreign Exchange Future			10.35690		10.30990			0.00	0	0
\$ / R On 04/06/2014 Foreign Exchange Future			10.36510		10.31800			0.00	0	0
\$ / R On 13/06/2014 Foreign Exchange Future			10.38000		10.33150			421,469,520.00	40,604	793,727
\$ / R On 17/06/2014 Foreign Exchange Future			10.38660		10.33740			0.00	0	0
\$ / R On 18/06/2014 Foreign Exchange Future			10.38820		10.33890			0.00	0	0
\$ / R On 19/06/2014 Foreign Exchange Future			10.38990		10.34040			0.00	0	0
\$ / R On 25/06/2014 Foreign Exchange Future			10.39980		10.34940			0.00	0	0
\$ / R On 26/06/2014 Foreign Exchange Future			10.40150		10.35090			0.00	0	0
\$ / R On 27/06/2014 Foreign Exchange Future			10.40310		10.35240			0.00	0	0
\$ / R On 30/06/2014 Foreign Exchange Future			10.40810		10.35690			0.00	0	201
\$ / R On 28/07/2014 Foreign Exchange Future			10.45410		10.40750			0.00	0	348
\$ / R On 29/07/2014 Foreign Exchange Future			10.45580		10.40920			21,831,710.40	2,088	2,088
\$ / R On 22/08/2014 Foreign Exchange Future			10.49600		10.44850			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.50440		10.45670			0.00	0	1,329
\$ / R On 28/08/2014 Foreign Exchange Future			10.50610		10.45840			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.53820		10.49070			6,343,996.40	602	67,383
\$ / R On 22/09/2014 Foreign Exchange Future			10.55070		10.50320			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/09/2014	Foreign Exchange Future			10.55780		10.51040			0.00	0	1,338
\$ / R	On	29/09/2014	Foreign Exchange Future			10.56310		10.51580			0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Future			10.61660		10.56960			0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Future			10.62730		10.58030			0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Future			10.66470		10.61800			0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Future			10.67000		10.62340			0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Future			10.69490		10.64790			0.00	0	4,000
\$ / R	On	12/12/2014	Foreign Exchange Future			10.69680		10.64980			0.00	0	46,164
\$ / R	On	15/12/2014	Foreign Exchange Future			10.70260		10.65550			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			10.71790		10.67060			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			10.78690		10.73850			0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Future			10.84060		10.79130			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			10.84250		8.30100			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			10.87840		10.82850			151,209,760.00	13,900	14,900
\$ / R	On	27/03/2015	Foreign Exchange Future			10.90030		10.85000			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			10.96430		10.91280			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.02220		10.96970			0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Future			11.06680		11.01400			22,133,600.00	2,000	3,100
\$ / R	On	26/06/2015	Foreign Exchange Future			11.09280		11.03980			0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Future			11.17080		11.11740			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.23940		11.18550			0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Future			11.31510		11.26080			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.38610		11.33130			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.45230		11.39710			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.51380		11.45820			0.00	0	0
<b>Total \$ / R Future</b>											<b>728,094,881.80</b>	<b>69,344</b>	<b>934,578</b>
\$ / R	On	26/05/2014	Foreign Exchange Option	10.68	Call			0.22690	0.000	10.23	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	10.68	Put			371.92690	324.700	10.23	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	10.69	Call			0.20390	0.000	10.23	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	10.69	Put			381.90390	334.700	10.23	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.95	Call			358.39690	405.300	10.23	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.94	Put			0.08350	0.000	10.23	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.95	Put			0.09690	0.000	10.23	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.96	Call			348.41260	395.300	10.23	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.96	Put			0.11260	0.000	10.23	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	10.38	Call			11.49520	0.000	10.23	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	10.38	Put			83.19520	24.700	10.23	0.00	0	0
\$ / R	On	26/05/2014	Foreign Exchange Option	9.94	Call			368.38350	415.300	10.23	0.00	0	0
\$ / R	On	27/05/2014	Foreign Exchange Option	8.30	Call			2,008.30000	2,055.300	14.81	0.00	0	0
\$ / R	On	27/05/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	14.81	0.00	5,500	0
\$ / R	On	27/05/2014	Foreign Exchange Option	9.94	Call			0.00000	415.312	23.13	4,568,426.50	11,000	0
\$ / R	On	27/05/2014	Foreign Exchange Option	9.94	Put			0.00000	0.011	23.13	0.00	0	0
\$ / R	On	27/05/2014	Foreign Exchange Option	10.14	Call			171.84570	215.555	16.82	1,185,554.15	5,500	0
\$ / R	On	27/05/2014	Foreign Exchange Option	10.14	Put			3.54570	0.255	16.82	0.00	0	0
\$ / R	On	27/05/2014	Foreign Exchange Option	10.40	Call			13.31600	9.142	11.77	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			105.01600	53.842	11.77	0.00	0	4,000
\$ / R	On	28/05/2014	Foreign Exchange Option	10.80	Call			0.37770	0.045	18.55	0.00	0	0
\$ / R	On	28/05/2014	Foreign Exchange Option	10.80	Put			492.07770	444.744	18.55	0.00	0	500
\$ / R	On	28/05/2014	Foreign Exchange Option	12.20	Call			0.00610	0.003	55.30	0.00	0	500
\$ / R	On	28/05/2014	Foreign Exchange Option	12.20	Put			1,891.70610	1,844.703	55.30	0.00	0	0
\$ / R	On	29/05/2014	Foreign Exchange Option	10.42	Call			16.87370	18.466	11.54	0.00	0	0
\$ / R	On	29/05/2014	Foreign Exchange Option	10.42	Put			128.57370	83.166	11.54	0.00	0	2,000
\$ / R	On	30/05/2014	Foreign Exchange Option	10.35	Call			37.83980	47.497	10.17	0.00	0	0
\$ / R	On	30/05/2014	Foreign Exchange Option	10.35	Put			77.93980	40.597	10.17	0.00	0	1,500
\$ / R	On	30/05/2014	Foreign Exchange Option	10.36	Call			34.66540	43.156	10.33	0.00	0	0
\$ / R	On	30/05/2014	Foreign Exchange Option	10.36	Put			84.76540	46.256	10.33	0.00	0	2,000
\$ / R	On	04/06/2014	Foreign Exchange Option	10.40	Put			124.22010	85.089	10.18	0.00	0	0
\$ / R	On	04/06/2014	Foreign Exchange Option	10.65	Call			7.02590	7.016	12.15	0.00	0	1,500
\$ / R	On	04/06/2014	Foreign Exchange Option	10.65	Put			339.02590	291.916	12.15	0.00	0	0
\$ / R	On	04/06/2014	Foreign Exchange Option	10.40	Call			42.22010	50.189	10.18	0.00	0	1,500
\$ / R	On	13/06/2014	Foreign Exchange Option	8.78	Call			1,551.52380	1,600.014	20.65	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.78	Put			0.02380	0.014	20.65	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	8.80	Call			1,531.52560	1,580.015	20.47	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.80	Put			0.02560	0.015	20.47	0.00	0	920
\$ / R	On	13/06/2014	Foreign Exchange Option	8.00	Call			2,331.50000	2,380.000	21.56	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.00	Put			0.00000	0.000	21.56	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Call			1,881.50800	1,930.005	23.58	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Put			0.00800	0.005	23.58	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.64	Call			1,691.51480	1,740.009	21.89	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.64	Put			0.01480	0.009	21.89	0.00	0	24,582
\$ / R	On	13/06/2014	Foreign Exchange Option	14.00	Call			0.01080	0.038	37.37	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	14.00	Put			3,668.51080	3,620.038	37.37	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.90	Call			0.08320	0.060	28.64	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.90	Put			2,568.58320	2,520.060	28.64	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.30	Call			0.09930	0.144	34.46	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.30	Put			2,968.59930	2,920.144	34.46	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.65	Call			0.04150	0.126	37.37	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.65	Put			3,318.54150	3,270.126	37.37	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.20	Call			0.08830	0.036	21.03	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.20	Put			1,868.58830	1,820.036	21.03	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.24	Call			0.08250	0.032	21.27	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	12.24	Put			1,908.58250	1,860.032	21.27	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.50	Call			0.07220	0.017	22.82	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.50	Put			2,168.57220	2,120.017	22.82	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.90	Call			0.15840	0.089	19.25	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.90	Put			1,568.65840	1,520.089	19.25	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.00	Call			0.12830	0.065	19.84	0.00	0	46,682
\$ / R	On	13/06/2014	Foreign Exchange Option	12.00	Put			1,668.62830	1,620.065	19.84	0.00	0	1,000
\$ / R	On	13/06/2014	Foreign Exchange Option	12.05	Call			0.11610	0.056	20.14	0.00	0	21,000
\$ / R	On	13/06/2014	Foreign Exchange Option	12.05	Put			1,718.61610	1,670.056	20.14	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.36	Call			0.70250	0.660	15.93	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.36	Put			1,029.20250	980.660	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	13/06/2014	Foreign Exchange Option	11.50	Call			0.44830	0.387	16.87	0.00	0	2,500
\$ / R	On	13/06/2014	Foreign Exchange Option	11.50	Put			1,168.94830	1,120.387	16.87	0.00	0	600
\$ / R	On	13/06/2014	Foreign Exchange Option	11.60	Call			0.33480	0.260	17.47	0.00	0	250
\$ / R	On	13/06/2014	Foreign Exchange Option	11.60	Put			1,268.83480	1,220.260	17.47	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.16	Call			1.64390	1.476	14.51	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.16	Put			830.14390	781.476	14.51	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.18	Call			1.50350	1.355	14.65	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.18	Put			850.00350	801.355	14.65	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.20	Call			1.37600	1.245	14.80	0.00	0	15,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.20	Put			869.87600	821.245	14.80	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.10	Call			2.15900	1.921	14.09	0.00	0	6,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.10	Put			770.65900	721.921	14.09	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.12	Call			1.97000	1.758	14.23	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.12	Put			790.47000	741.758	14.23	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.13	Call			1.88230	1.682	14.30	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.13	Put			800.38230	751.682	14.30	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.00	Call			3.45070	3.050	13.37	0.00	0	20,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.00	Put			671.95070	623.050	13.37	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.01	Call			3.29010	2.909	13.45	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.01	Put			681.79010	632.909	13.45	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.02	Call			3.13740	2.774	13.52	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.02	Put			691.63740	642.774	13.52	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.91	Call			5.33770	4.735	12.73	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.91	Put			583.83770	534.735	12.73	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.95	Call			4.39030	3.884	13.02	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.95	Put			622.89030	573.884	13.02	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.96	Call			4.18240	3.699	13.09	0.00	0	3,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.96	Put			632.68240	583.699	13.09	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.80	Call			9.23460	9.046	12.18	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.80	Put			477.73460	429.046	12.18	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.81	Call			8.78050	8.523	12.23	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.81	Put			487.28050	438.523	12.23	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.90	Call			5.60690	4.980	12.66	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.90	Put			574.10690	524.980	12.66	0.00	0	7,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.65	Call			20.41520	21.845	11.45	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.65	Put			338.91520	291.845	11.45	0.00	0	2,350
\$ / R	On	13/06/2014	Foreign Exchange Option	10.67	Call			18.37600	19.458	11.55	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.67	Put			356.87600	309.458	11.55	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.75	Call			12.03660	12.171	11.93	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.75	Put			430.53660	382.171	11.93	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.60	Call			26.51320	29.073	11.21	0.00	0	1,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.60	Put			295.01320	249.073	11.21	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.63	Call			22.67220	24.507	11.35	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.63	Put			321.17220	274.507	11.35	0.00	0	11,250
\$ / R	On	13/06/2014	Foreign Exchange Option	10.64	Call			21.51510	23.140	11.40	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.64	Put			330.01510	283.140	11.40	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.45	Call			56.70950	65.667	10.48	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	Put			175.20950	135.667	10.48	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.50	Call			44.24190	50.479	10.72	0.00	0	22,800
\$ / R	On	13/06/2014	Foreign Exchange Option	10.50	Put			212.74190	170.479	10.72	0.00	0	15,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.57	Call			30.97010	34.413	11.06	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.57	Put			269.47010	224.413	11.06	0.00	0	11,250
\$ / R	On	13/06/2014	Foreign Exchange Option	10.13	Call			234.31300	271.536	11.11	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.13	Put			32.81300	21.536	11.11	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	10.15	Call			218.34450	254.641	11.04	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.15	Put			36.84450	24.641	11.04	0.00	0	47,500
\$ / R	On	13/06/2014	Foreign Exchange Option	10.20	Call			180.32090	214.097	10.88	0.00	0	1,500
\$ / R	On	13/06/2014	Foreign Exchange Option	10.20	Put			48.82090	34.097	10.88	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.00	Call			346.32900	388.423	11.53	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.00	Put			14.82900	8.423	11.53	0.00	0	10,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.01	Call			337.29990	379.088	11.49	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.01	Put			15.79990	9.088	11.49	0.00	0	50
\$ / R	On	13/06/2014	Foreign Exchange Option	10.02	Call			328.32880	369.799	11.46	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.02	Put			16.82880	9.799	11.46	0.00	0	6,000
\$ / R	On	13/06/2014	Foreign Exchange Option	9.78	Call			554.95160	601.746	12.66	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.78	Put			3.45160	1.746	12.66	0.00	0	920
\$ / R	On	13/06/2014	Foreign Exchange Option	9.80	Call			535.40430	581.987	12.53	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.80	Put			3.90430	1.987	12.53	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.97	Call			373.73410	416.682	11.62	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.97	Put			12.23410	6.682	11.62	0.00	0	24,582
\$ / R	On	13/06/2014	Foreign Exchange Option	9.60	Call			732.64420	780.554	13.88	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.60	Put			1.14420	0.554	13.88	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.61	Call			722.71610	770.590	13.81	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.61	Put			1.21610	0.590	13.81	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.75	Call			584.36950	631.438	12.87	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.75	Put			2.86950	1.438	12.87	0.00	0	250
\$ / R	On	13/06/2014	Foreign Exchange Option	9.00	Call			1,331.55270	1,380.030	18.69	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.00	Put			0.05270	0.030	18.69	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Call			1,131.61550	1,180.064	16.91	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Put			0.11550	0.065	16.91	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.59	Call			742.57660	790.521	13.95	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.59	Put			1.07660	0.521	13.95	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.75	Call			1,581.52150	1,630.013	20.91	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.75	Put			0.02150	0.013	20.91	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.59	Call			748.76930	797.443	13.43	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.59	Put			1.36930	0.843	13.43	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.60	Call			738.82740	787.483	13.35	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.60	Put			1.42740	0.883	13.35	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.61	Call			728.88840	777.525	13.27	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.61	Put			1.48840	0.925	13.27	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.47	Call			60.38770	70.041	10.44	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.47	Put			192.98770	153.441	10.44	0.00	0	2,500
\$ / R	On	17/06/2014	Foreign Exchange Option	10.52	Call			48.31490	55.497	10.70	0.00	0	2,500
\$ / R	On	17/06/2014	Foreign Exchange Option	10.52	Put			230.91490	188.897	10.70	0.00	0	2,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2014	Foreign Exchange Option	10.47	Call			63.40480	73.236	10.47	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.47	Put			194.50480	155.036	10.47	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	10.52	Call			51.10180	58.375	10.71	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	10.52	Put			232.20180	190.175	10.71	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	12.24	Call			0.13280	0.120	20.61	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	12.24	Put			1,901.23280	1,851.920	20.61	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	8.78	Call			1,558.95570	1,608.240	19.68	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	8.78	Put			0.05570	0.040	19.68	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.13	Call			245.12730	282.434	10.45	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.13	Put			36.22730	24.234	10.45	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.66	Call			29.55640	32.601	11.46	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.66	Put			349.15640	302.701	11.46	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.61	Call			36.62340	41.000	11.21	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.61	Put			306.22340	261.100	11.21	0.00	0	0
\$ / R	On	25/06/2014	Foreign Exchange Option	10.55	Call			60.50860	68.971	10.90	0.00	0	2,500
\$ / R	On	25/06/2014	Foreign Exchange Option	10.55	Put			261.10860	219.172	10.90	0.00	0	2,500
\$ / R	On	25/06/2014	Foreign Exchange Option	10.44	Call			90.34950	104.137	10.34	0.00	0	0
\$ / R	On	25/06/2014	Foreign Exchange Option	10.44	Put			180.94950	144.337	10.34	0.00	0	10,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.45	Call			87.15360	100.377	10.39	0.00	0	5,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.45	Put			187.75360	150.577	10.39	0.00	0	2,500
\$ / R	On	25/06/2014	Foreign Exchange Option	10.54	Call			62.77570	71.646	10.85	0.00	0	10,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.54	Put			253.37570	211.846	10.85	0.00	0	10,000
\$ / R	On	26/06/2014	Foreign Exchange Option	10.40	Call			107.27530	123.486	10.15	0.00	0	0
\$ / R	On	26/06/2014	Foreign Exchange Option	10.40	Put			156.37530	121.986	10.15	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Call			2,052.40810	2,103.108	19.81	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Put			0.00810	0.008	19.81	0.00	0	4,700
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Call			25.25640	27.551	12.29	0.00	0	4,700
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Put			492.85640	444.451	12.29	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Call			0.18850	0.189	18.39	0.00	0	500
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Put			2,043.28850	1,992.090	18.39	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Call			30.87100	33.871	12.09	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Put			473.97100	425.771	12.09	0.00	0	500
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Call			2,107.77560	2,154.298	18.01	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Put			0.27560	0.198	18.01	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Call			72.98260	77.753	12.05	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Put			485.48260	443.653	12.05	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Call			78.33640	83.603	11.99	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Put			469.13640	427.803	11.99	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Call			41.78010	43.420	13.31	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Put			732.58010	687.620	13.31	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Call			3.90330	4.038	16.00	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Put			1,684.70330	1,638.238	16.00	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Call			1.23510	1.103	17.10	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Put			2,212.03510	2,165.303	17.10	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			17.62550	17.595	16.87	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,639.12550	1,591.595	16.87	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			508.22310	544.147	10.41	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	22/08/2014	Foreign Exchange Option	10.00	Put			59.72310	48.147	10.41	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			500.50450	536.103	10.42	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			62.00450	50.103	10.42	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			288.82220	313.116	10.80	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			170.32220	147.116	10.80	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			516.00380	552.621	10.42	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			57.50380	46.621	10.42	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			130.22280	138.524	12.12	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			473.52280	434.124	12.12	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			6.39530	6.654	18.67	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,379.69530	2,332.254	18.67	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,159.28790	2,206.827	16.91	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.88790	0.727	16.91	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			100.88120	106.608	12.72	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			602.48120	560.508	12.72	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			593.38470	552.741	12.78	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			124.65610	130.734	12.95	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			633.95610	592.534	12.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			272.78690	291.044	11.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			262.08690	232.844	11.24	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			209.97720	223.142	11.77	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			369.27720	334.942	11.77	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			203.70690	216.356	11.83	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			383.00690	348.156	11.83	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			359.69940	384.593	11.04	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			178.99940	156.393	11.04	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			237.10510	252.484	11.50	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			316.40510	284.284	11.50	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			230.00470	244.810	11.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			329.30470	296.610	11.56	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			394.70280	421.954	10.98	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			154.00280	133.755	10.98	0.00	0	10,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			263.72650	281.230	11.26	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			273.02650	243.030	11.26	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			259.74920	276.940	11.29	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			279.04920	248.740	11.29	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			431.98190	461.554	10.91	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			131.28190	113.354	10.91	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			321.73700	343.867	11.12	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			211.03700	185.667	11.12	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			311.45250	332.800	11.15	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			220.75250	194.600	11.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			646.54260	685.019	10.81	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			55.84260	46.819	10.81	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			371.11320	396.796	11.02	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			170.41320	148.596	11.02	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			365.37580	390.663	11.03	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	10.30	Put			174.67580	152.463	11.03	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,200.32790	1,245.851	12.00	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			9.62790	7.651	12.00	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			419.30420	448.109	10.93	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			138.60420	119.909	10.93	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			406.87610	434.909	10.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			146.17610	126.709	10.95	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,614.99030	1,661.701	13.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			4.29030	3.501	13.95	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			564.66830	600.976	10.69	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			73.96830	62.776	10.69	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			492.11520	525.023	10.81	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			101.41520	86.823	10.81	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,496.06710	1,542.544	13.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			5.36710	4.344	13.40	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			912.66910	955.905	11.14	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			21.96910	17.705	11.14	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			749.77910	790.468	10.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			39.07910	32.268	10.94	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,595.15190	1,641.828	13.86	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			4.45190	3.628	13.86	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			5.49930	5.578	18.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,664.79930	2,617.378	18.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,591.45480	2,638.846	18.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.75480	0.646	18.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			23.07720	23.080	18.05	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,972.37720	1,924.880	18.05	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,092.52530	2,139.745	16.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			1.82530	1.545	16.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,694.40490	1,741.241	14.33	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			3.70490	3.041	14.33	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			27.12280	27.241	17.47	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,806.42280	1,759.041	17.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			1.59070	1.665	17.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			3,110.89070	3,063.465	17.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			0.58560	0.613	17.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,509.88560	3,462.413	17.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			63.71910	65.480	14.84	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			1,083.01910	1,037.280	14.84	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			20.01340	19.942	18.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			2,129.31340	2,081.742	18.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			14.39270	14.385	18.46	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			2,273.69270	2,226.185	18.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			66.88970	68.846	14.69	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			1,046.18970	1,000.646	14.69	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			25.10450	25.163	17.74	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,884.40450	1,836.963	17.74	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	12.39	Call			24.17350	24.206	17.88	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,923.47350	1,876.006	17.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			138.07850	145.264	12.72	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			577.37850	537.063	12.72	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			35.84790	36.271	16.54	0.00	0	42,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,545.14790	1,498.071	16.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			32.22540	32.514	16.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,641.52540	1,594.314	16.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			226.53560	241.057	11.60	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			335.83560	302.857	11.60	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			65.28020	67.135	14.77	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			1,064.58020	1,018.935	14.77	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			64.49420	66.301	14.80	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			1,073.79420	1,028.101	14.80	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			244.42620	260.396	11.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			303.72620	272.196	11.43	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			134.08470	140.941	12.78	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			279.86880	299.656	11.41	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			276.66880	248.956	11.41	0.00	0	13,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			264.03150	280.668	11.46	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			300.83150	269.968	11.46	0.00	0	7,500
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			189.40090	199.658	12.36	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			479.00090	441.858	12.36	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			20.07390	18.686	20.38	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,609.67390	2,560.886	20.38	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			156.44730	164.164	12.88	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			600.64730	561.064	12.88	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,217.94490	2,264.956	16.46	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			2.14490	1.856	16.46	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			252.25540	263.955	12.46	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			482.65540	447.355	12.46	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			151.39060	156.431	13.86	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			831.79060	789.831	13.86	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			39.74430	37.785	21.59	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,800.14430	2,751.185	21.59	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,273.52500	2,320.060	16.24	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			3.92500	3.459	16.24	0.00	0	5,000
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			567.29680	598.342	11.24	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			146.99680	131.042	11.24	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			84.87660	86.245	15.93	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,414.57660	1,368.945	15.93	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			301.56410	314.328	12.48	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			483.56410	449.628	12.48	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			56.37290	52.654	22.53	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			3,048.37290	2,997.953	22.53	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,329.31490	2,375.499	16.10	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			5.91490	5.499	16.10	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	28/11/2014	Foreign Exchange Option	11.25	Call			195.40420	201.604	13.82	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			822.00420	781.604	13.82	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			255.34730	264.603	13.30	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			677.44730	639.703	13.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,582.50500	1,627.462	13.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			22.70500	20.662	13.41	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,138.35400	1,181.264	12.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			48.55400	44.464	12.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,109.26250	2,155.339	14.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			9.46250	8.539	14.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,669.42870	1,714.640	13.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			19.62870	17.840	13.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			862.55300	900.433	11.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			92.75300	83.633	11.55	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,249.78810	1,293.364	12.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			39.98810	36.564	12.38	0.00	0	13,326
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,193.86340	1,237.121	12.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			44.06340	40.321	12.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			690.40380	724.859	11.34	913,322.09	1,260	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			140.60380	128.059	11.34	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,101.60050	1,144.259	11.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			51.80050	47.459	11.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			945.65480	984.868	11.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			75.85480	68.068	11.65	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			530.46490	555.461	11.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			240.66490	218.661	11.66	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			766.70220	802.793	11.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			116.90220	105.993	11.44	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			728.12500	763.414	11.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			128.32500	116.614	11.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			457.43440	479.187	11.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			307.63440	282.387	11.91	0.00	0	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			0.00000	590.960	11.56	667,784.91	1,130	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			0.00000	194.160	11.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			541.63640	567.107	11.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			231.83640	210.307	11.63	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			358.85420	373.988	12.34	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			439.05420	407.188	12.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			519.48250	544.006	11.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			249.68250	227.206	11.70	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			487.63750	510.761	11.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			277.83750	253.961	11.80	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			328.08640	341.483	12.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			498.28640	464.683	12.60	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			433.49110	454.123	11.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			333.69110	307.323	11.99	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			369.79800	385.544	12.26	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			419.99800	388.744	12.26	0.00	0	1,902
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			275.01130	285.380	13.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			625.21130	588.580	13.11	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			355.28470	370.216	12.37	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			445.48470	413.416	12.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			351.75380	366.488	12.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			451.95380	419.688	12.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			227.33950	234.984	13.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			777.53950	738.184	13.67	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			294.39670	305.875	12.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			574.59670	539.075	12.91	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			285.90370	296.895	12.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			596.10370	560.096	12.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			115.80090	117.711	15.98	0.00	0	20,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,466.00090	1,420.911	15.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			249.83310	258.760	13.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			700.03310	661.960	13.39	0.00	0	4,955
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			247.46510	256.261	13.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			707.66510	669.461	13.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			93.65770	94.628	16.80	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,733.85770	1,687.828	16.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			173.95240	178.568	14.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			1,024.15240	981.768	14.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			166.67980	170.916	14.69	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			1,066.87980	1,024.116	14.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			65.86910	64.211	19.13	0.00	0	42,500
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,416.06910	2,367.410	19.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			114.92080	116.790	16.01	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,475.12080	1,429.990	16.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			107.39850	108.942	16.27	274,533.59	2,520	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,557.59850	1,512.142	16.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			64.59810	62.723	20.41	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,674.79810	2,625.923	20.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			0.00000	93.951	16.83	212,329.71	2,260	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			0.00000	1,697.151	16.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			81.26430	81.758	17.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,931.46430	1,884.958	17.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			45.50750	45.802	23.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,625.70750	3,579.002	23.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			65.50190	63.791	19.42	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,475.70190	2,426.990	19.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			64.66900	62.808	20.31	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,654.86900	2,606.008	20.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			25.72160	25.740	23.57	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			4,215.92160	4,168.940	23.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			64.00560	61.878	22.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			3,014.20560	2,965.078	22.09	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	Call			46.77610	47.091	23.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,596.97610	3,550.292	23.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,653.97400	2,700.568	16.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			4.17400	3.768	16.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,207.90210	2,254.159	15.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			8.10210	7.359	15.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,158.52260	2,204.727	15.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			8.72260	7.927	15.15	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			65.98230	63.781	23.02	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			3,210.48230	3,161.181	23.02	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			340.06660	354.018	12.54	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			484.56660	451.418	12.54	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,377.29640	2,424.221	15.65	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			6.69640	6.321	15.65	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			244.20580	252.372	13.64	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			773.60580	734.472	13.64	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			301.92210	312.280	13.63	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			763.42210	725.380	13.63	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			73.71460	74.887	23.22	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,605.21460	3,557.987	23.22	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,446.40330	2,494.188	15.07	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			7.90330	7.288	15.07	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			423.24010	439.705	12.60	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			484.74010	452.805	12.60	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			77.85370	79.356	22.92	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,786.55370	3,738.756	22.92	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			475.84890	494.764	12.66	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			484.54890	454.164	12.66	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			0.00000	2,551.027	14.83	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.00000	8.527	14.83	42,636.00	5,000	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			0.00000	374.860	13.48	1,874,298.00	5,000	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			0.00000	682.360	13.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			0.00000	781.078	11.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			0.00000	222.678	11.80	5,378,789.51	24,155	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			651.16180	677.533	12.13	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			322.66180	299.133	12.13	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			442.47810	458.654	13.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			7.94130	7.642	15.97	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			25.49440	23.408	12.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,391.32080	1,436.424	12.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			62.82080	58.024	12.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			128.95020	128.029	17.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			2,300.45020	2,249.629	17.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			2,836.44130	2,886.042	15.97	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			0.00000	2,298.814	18.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			110.72760	112.906	22.70	5,212,287.02	46,165	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,482.22760	3,434.506	22.70	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			435.84430	451.697	13.15	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			617.34430	583.297	13.15	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			1,853.99440	1,901.808	12.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			976.93290	936.274	14.31	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			220.30080	225.707	15.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,391.80080	1,347.307	15.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			473.80440	491.483	12.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			545.30440	513.083	12.89	23,686,476.70	46,165	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			0.00000	127.214	18.10	4,097,562.94	32,210	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			603.97810	570.254	13.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			439.14680	455.162	13.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			610.64680	576.762	13.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			899.93530	937.282	11.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			171.43530	158.882	11.82	3,496,999.42	22,010	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			305.43290	314.674	14.31	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			533.03560	554.201	12.71	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			483.03560	453.901	12.71	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			76.97350	76.614	22.55	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			4,076.97350	4,026.315	22.55	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			592.87830	616.347	12.72	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			480.07830	452.047	12.72	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			77.89720	82.341	22.51	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			4,315.09720	4,268.041	22.51	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			81.44810	81.287	22.31	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,591.74810	4,539.087	22.31	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			646.61000	672.353	12.72	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			476.91000	450.153	12.72	0.00	0	300
\$ / R	On	15/06/2015	Foreign Exchange Option	11.80	Call			376.49150	387.210	14.81	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.80	Put			1,162.49150	1,120.410	14.81	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.81	Call			374.42960	385.052	14.83	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.81	Put			1,170.42960	1,128.251	14.83	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.79	Call			378.56900	389.384	14.79	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.79	Put			1,154.56900	1,112.584	14.79	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			714.58290	740.342	12.81	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			474.78290	447.542	12.81	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			76.59820	80.886	22.28	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,916.79820	4,868.086	22.28	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			788.65600	815.139	12.89	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			471.25600	444.339	12.89	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			82.22630	82.246	21.89	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			5,114.82630	5,061.446	21.89	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			79.07540	83.767	21.90	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,393.57540	5,344.367	21.90	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			852.14160	879.285	12.92	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			466.64160	439.885	12.92	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			922.81350	950.572	12.95	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			462.01350	435.472	12.95	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	28/09/2015	Foreign Exchange Option	16.80	Call			82.64530	84.753	21.66	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,621.84530	5,569.653	21.66	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			989.03350	1,018.983	13.01	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			457.73350	432.883	13.01	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			87.72820	90.100	21.45	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,736.42820	5,684.000	21.45	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			79.51510	84.801	21.42	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			6,132.41510	6,082.502	21.42	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,051.57690	1,082.894	13.06	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			454.47690	430.594	13.06	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			76.20420	78.952	21.28	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,488.00420	6,435.152	21.28	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,109.81940	1,141.449	13.09	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			451.61940	427.648	13.09	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			945.26700	969.396	13.57	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			627.06700	595.596	13.57	0.00	0	0
<b>Total \$ / R Option</b>											<b>51,611,000.54</b>	<b>209,875</b>	<b>1,854,624</b>
<b>Total \$ / R</b>											<b>779,705,882.34</b>	<b>279,219</b>	<b>2,789,202</b>
\$ / R MAXI	On	13/06/2014	Foreign Exchange Future			10.38000		10.33150			3,560,340.00	343	1,386
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.53820		10.49070			0.00	0	183
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.69680		10.64980			0.00	0	31
<b>Total \$ / R MAXI Future</b>											<b>3,560,340.00</b>	<b>343</b>	<b>1,600</b>
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.70	Call			1,568.53280	1,633.534	11.69	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.70	Put			38,418.53280	33,633.534	11.69	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.71	Call			1,487.74490	1,540.559	11.74	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.71	Put			39,337.74490	34,540.559	11.74	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.93	Call			483.94470	428.608	12.88	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.93	Put			60,333.94470	55,428.608	12.88	0.00	0	250
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.69	Call			1,653.62800	1,731.872	11.64	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.69	Put			37,503.62800	32,731.872	11.64	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			36,927.71920	33,494.161	11.77	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			20,681.74210	21,972.223	11.80	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			37,611.74210	34,152.223	11.80	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			21,318.68800	22,661.453	11.73	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			36,248.68800	32,841.453	11.73	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			20,997.71920	22,314.161	11.77	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			36,246.27100	37,779.787	12.31	0.00	0	200
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			43,266.27100	40,099.787	12.31	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			20,016.69780	20,617.808	14.08	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			89,036.69780	84,937.808	14.08	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			19,838.66550	20,430.115	14.11	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			89,858.66550	85,750.115	14.11	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			19,662.63520	20,244.549	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	11.36	Put				90,682.63520	86,564.549	14.13	0.00	0	0
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>450</b>
<b>Total \$ / R MAXI</b>											<b>3,560,340.00</b>	<b>343</b>	<b>2,050</b>
£ / R	On 13/06/2014	Foreign Exchange Future			17.48460			17.39950			66,493,933.80	3,803	32,580
£ / R	On 15/09/2014	Foreign Exchange Future			17.73780			17.65430			0.00	0	12,662
£ / R	On 12/12/2014	Foreign Exchange Future			17.99000			17.90700			0.00	0	7,006
£ / R	On 23/01/2015	Foreign Exchange Future			18.11670			18.03190			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.27420			18.18580			0.00	0	0
<b>Total £ / R Future</b>											<b>66,493,933.80</b>	<b>3,803</b>	<b>52,248</b>
£ / R	On 13/06/2014	Foreign Exchange Option	19.55	Call				0.53720	0.546	17.91	0.00	0	5,667
£ / R	On 13/06/2014	Foreign Exchange Option	19.55	Put				2,151.03720	2,065.946	17.91	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	19.80	Call				0.28920	0.295	18.67	0.00	0	12,000
£ / R	On 13/06/2014	Foreign Exchange Option	19.80	Put				2,400.78920	2,315.695	18.67	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	17.90	Call				35.49540	42.759	11.40	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	17.90	Put				535.99540	458.159	11.40	0.00	0	4,000
£ / R	On 13/06/2014	Foreign Exchange Option	18.31	Call				9.65150	12.033	12.99	0.00	0	3,000
£ / R	On 13/06/2014	Foreign Exchange Option	18.31	Put				920.15150	837.433	12.99	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	18.45	Call				6.75960	8.012	13.56	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	18.45	Put				1,057.25960	973.412	13.56	0.00	0	400
£ / R	On 13/06/2014	Foreign Exchange Option	16.88	Call				547.56980	621.686	11.53	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.88	Put				28.06980	17.086	11.53	0.00	0	50
£ / R	On 13/06/2014	Foreign Exchange Option	17.20	Call				287.48210	343.970	10.66	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	17.20	Put				87.98210	59.370	10.66	0.00	0	7,500
£ / R	On 13/06/2014	Foreign Exchange Option	17.55	Call				105.60910	125.308	10.04	0.00	0	1,000
£ / R	On 13/06/2014	Foreign Exchange Option	17.55	Put				256.10910	190.708	10.04	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.50	Call				905.46230	987.907	12.59	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.50	Put				5.96230	3.307	12.59	0.00	0	1,123
£ / R	On 13/06/2014	Foreign Exchange Option	16.65	Call				760.67770	840.994	12.16	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.65	Put				11.17770	6.394	12.16	0.00	0	18,000
£ / R	On 13/06/2014	Foreign Exchange Option	16.79	Call				629.24980	706.317	11.78	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.79	Put				19.74980	11.717	11.78	0.00	0	6,000
£ / R	On 13/06/2014	Foreign Exchange Option	16.04	Call				1,360.33060	1,445.004	13.91	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.04	Put				0.83060	0.404	13.91	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.05	Call				1,350.36790	1,435.023	13.88	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.05	Put				0.86790	0.423	13.88	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.06	Call				1,340.40680	1,425.043	13.85	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.06	Put				0.90680	0.443	13.85	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	15.00	Call				2,399.50010	2,484.655	20.11	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	15.00	Put				0.00010	0.055	20.11	0.00	0	1,123
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Call				918.48270	980.312	10.36	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.50	Call				1,223.61530	1,297.147	10.96	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.50	Put				69.31530	59.347	10.96	0.00	0	11,200
£ / R	On 15/09/2014	Foreign Exchange Option	16.84	Call				933.57640	996.022	10.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Put			119.27640	98.222	10.34	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Call			926.01240	988.150	10.35	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Put			124.18270	102.512	10.36	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Call			594.38480	639.749	10.77	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Put			290.08480	251.949	10.77	0.00	0	3,200
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Call			185.62310	199.418	12.68	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Put			121.71240	100.350	10.35	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Put			1,091.32310	1,021.618	12.68	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			810.39860	852.856	11.46	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			443.39860	402.856	11.46	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			805.07640	847.321	11.47	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			448.07640	407.321	11.47	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			799.78690	841.814	11.48	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			452.78690	411.814	11.48	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			434.69310	455.748	12.64	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			1,027.69310	965.748	12.64	0.00	0	500
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,772.23560	3,689.018	16.32	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			103.14820	104.827	16.35	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,791.24820	3,708.127	16.35	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,473.47590	1,403.479	13.57	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			403.25380	417.949	13.58	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,481.35380	1,411.249	13.58	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			145.34960	148.974	15.71	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			3,153.44960	3,072.274	15.71	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			104.13560	105.719	16.32	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			1,027.74740	965.285	12.76	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			521.30400	541.823	12.93	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			1,119.40400	1,055.123	12.93	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			407.50560	422.422	13.56	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,465.60560	1,395.722	13.56	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			405.37590	420.179	13.57	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			652.87070	679.607	12.38	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			840.97070	782.907	12.38	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			559.64740	581.985	12.76	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,595.74990	1,524.047	13.83	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			489.36590	505.948	13.84	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,603.56590	1,531.748	13.84	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			487.18760	503.661	13.85	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,611.38760	1,539.461	13.85	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			491.54990	508.247	13.83	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>123,967</b>
<b>Total £ / R</b>											<b>66,493,933.80</b>	<b>3,803</b>	<b>176,215</b>
¥ / R	On	13/06/2014	Foreign Exchange Future			0.10191		0.10145			0.00	0	15,604
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10353		0.10308			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			0.10704		0.10657			0.00	0	50
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>15,654</b>
¥ / R	On	13/06/2014	Foreign Exchange Option	0.09	Call			1,145.42520	1,191.039	16.76	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.09	Put			0.12520	0.039	16.76	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.10	Call			199.19860	228.009	11.89	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.10	Put			53.89860	37.009	11.89	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.11	Call			1.56630	1.446	15.19	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.11	Put			856.26630	810.446	15.19	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			475.73530	504.256	13.11	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			167.43530	151.356	13.11	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			123.55760	129.991	15.53	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			815.25760	777.091	15.53	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			32.51180	33.386	17.93	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,724.21180	1,680.486	17.93	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,711.48710	1,755.065	14.26	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			54.28710	50.665	14.26	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			910.94650	943.403	13.95	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			253.74650	239.003	13.95	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			453.05070	467.664	15.56	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			795.85070	763.264	15.56	0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>											<b>0.00</b>	<b>0</b>	<b>15,654</b>
€ / R	On	13/06/2014	Foreign Exchange Future			14.16970		14.08560			17,173,676.40	1,212	82,525
€ / R	On	15/09/2014	Foreign Exchange Future			14.38680		14.30350			0.00	0	14,301
€ / R	On	12/12/2014	Foreign Exchange Future			14.60660		14.52310			0.00	0	9,198
€ / R	On	16/03/2015	Foreign Exchange Future			14.85900		14.77050			0.00	0	1,100
<b>Total € / R Future</b>											<b>17,173,676.40</b>	<b>1,212</b>	<b>107,124</b>
€ / R	On	13/06/2014	Foreign Exchange Option	14.15	Put			177.79630	118.443	10.21	0.00	0	8,800
€ / R	On	13/06/2014	Foreign Exchange Option	14.40	Call			49.14600	58.516	11.51	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.40	Put			363.54600	288.816	11.51	0.00	0	8,800
€ / R	On	13/06/2014	Foreign Exchange Option	14.85	Call			10.92590	12.324	13.84	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	15.07	Put			990.50320	906.775	15.14	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.85	Call			297.76470	357.793	11.71	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.85	Put			62.16470	38.093	11.71	0.00	0	14,800
€ / R	On	13/06/2014	Foreign Exchange Option	16.35	Call			0.23800	0.182	20.74	0.00	0	4,200
€ / R	On	13/06/2014	Foreign Exchange Option	13.81	Put			53.54840	32.472	11.91	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.15	Call			113.39630	138.143	10.21	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	16.40	Call			0.21100	0.158	20.91	0.00	0	12,500
€ / R	On	13/06/2014	Foreign Exchange Option	16.40	Put			2,314.61100	2,230.459	20.91	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.45	Call			41.40850	49.058	11.77	0.00	0	1,000
€ / R	On	13/06/2014	Foreign Exchange Option	14.45	Put			405.80850	329.358	11.77	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.85	Put			775.32590	692.624	13.84	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/06/2014	Foreign Exchange Option	15.07	Call			6.10320	6.475	15.14	0.00	0	3,000
€ / R	On	13/06/2014	Foreign Exchange Option	13.79	Call			345.25120	409.667	12.01	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.79	Put			49.65120	29.967	12.01	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.80	Call			337.16700	400.896	11.96	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.80	Put			51.56700	31.196	11.96	0.00	0	27,500
€ / R	On	13/06/2014	Foreign Exchange Option	13.81	Call			329.14840	392.172	11.91	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	16.35	Put			2,264.63800	2,180.482	20.74	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			385.34090	327.209	10.88	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			32.38740	32.926	14.83	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			2,068.88740	1,986.125	14.83	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			342.90490	368.704	10.86	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			379.40490	321.905	10.86	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			517.99830	557.002	10.46	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			214.49830	170.202	10.46	0.00	0	6,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			338.84090	364.009	10.88	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			334.82050	359.364	10.89	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			391.32050	332.564	10.89	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			843.80190	907.471	10.41	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			80.30190	60.671	10.41	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			347.01280	373.443	10.85	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			373.51280	316.643	10.85	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			359.60140	387.947	10.82	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			356.10140	301.147	10.82	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			117.55380	91.307	10.61	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			129.54600	131.423	14.47	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,906.44600	1,824.823	14.47	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			163.49250	131.259	10.66	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			957.13570	1,007.174	10.67	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			174.03570	140.574	10.67	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			979.18520	1,030.144	10.66	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			166.08520	133.544	10.66	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,140.65380	1,197.907	10.61	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			994.02880	1,045.603	10.66	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			160.92880	129.003	10.66	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			986.59250	1,037.859	10.66	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			770.59870	696.938	12.19	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			587.48400	602.151	12.21	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			776.98400	703.151	12.21	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			594.73600	609.755	12.18	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			764.23600	690.755	12.18	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			591.09870	605.938	12.19	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>118,974</b>
<b>Total € / R</b>											<b>17,173,676.40</b>	<b>1,212</b>	<b>226,098</b>
AU\$ / R	On	13/06/2014	Foreign Exchange Future			9.58980		9.53220			0.00	0	5,016

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 Future			9.67150		9.61480			0.00	0	11,270
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.75770		9.70140			0.00	0	450
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.85900		9.80110			0.00	0	0
<b>Total AU\$ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>16,736</b>
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.90	Call			9.98590	14.069	11.84	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Call			344.75870	397.261	12.40	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Put			12.55870	7.461	12.40	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.70	Call			35.34140	45.984	10.61	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.70	Put			203.14140	156.184	10.61	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.89	Call			10.66530	14.944	11.78	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.90	Put			377.78590	324.269	11.84	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.91	Call			9.34780	13.245	11.90	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.91	Put			387.14780	333.445	11.90	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	10.70	Call			0.23860	0.307	17.65	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.89	Put			368.46530	315.144	11.78	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	10.70	Put			1,168.03860	1,110.507	17.65	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			267.53780	300.362	10.77	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			192.73780	168.862	10.77	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			262.04510	294.499	10.77	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			197.24510	172.999	10.77	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			256.62160	288.705	10.76	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			201.82160	177.205	10.76	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			378.21390	405.413	11.21	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			276.81390	247.713	11.21	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			1,127.17510	1,074.545	13.07	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			464.14680	495.556	11.23	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			212.74680	187.856	11.23	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			383.60290	411.081	11.21	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			272.20290	243.381	11.21	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			372.87670	399.797	11.21	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			281.47670	252.097	11.21	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			203.20380	216.109	11.72	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			551.80380	508.409	11.72	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			78.57510	82.245	13.07	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			334.00870	349.221	11.83	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			542.90870	500.221	11.83	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			341.09500	356.735	11.80	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			529.99500	487.735	11.80	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			337.53640	352.958	11.81	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			536.43640	493.958	11.81	0.00	0	0
<b>Total AU\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>1,206</b>
<b>Total AU\$ / R</b>											<b>0.00</b>	<b>0</b>	<b>17,942</b>
CAD/ R	On	13/06/2014	Foreign Exchange Future			9.55960		9.49350			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.68260		9.61730			0.00	0	100
<b>Total CAD/ R Future</b>											<b>0.00</b>	<b>0</b>	<b>100</b>
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.86	Call			7.69900	10.355	10.67	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.86	Put			374.19900	310.755	10.67	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.84	Call			8.78120	11.889	10.55	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.84	Put			355.28120	292.289	10.55	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.85	Call			8.22200	11.096	10.61	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.85	Put			364.72200	301.496	10.61	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			491.44660	440.885	11.17	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			102.85370	118.230	11.11	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			475.55370	425.629	11.11	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			100.78000	115.834	11.14	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			483.48000	433.234	11.14	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			98.74660	113.485	11.17	0.00	0	0
<b>Total CAD/ R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>											<b>0.00</b>	<b>0</b>	<b>100</b>
CF CANDCO	On	12/12/2014	Foreign Exchange Future			49.61270		49.61270			0.00	0	1,942
<b>Total CF CANDO CAFC Future</b>											<b>0.00</b>	<b>0</b>	<b>1,942</b>
<b>Total CF CANDO CAFC</b>											<b>0.00</b>	<b>0</b>	<b>1,942</b>
CF CANDCO	On	12/12/2014	Foreign Exchange Future			535.35170		535.35170			0.00	0	26,600
<b>Total CF CANDO CAFE Future</b>											<b>0.00</b>	<b>0</b>	<b>26,600</b>
<b>Total CF CANDO CAFE</b>											<b>0.00</b>	<b>0</b>	<b>26,600</b>
CF CANDCO	On	12/12/2014	Foreign Exchange Future			600.49100		600.49100			416,740,754.00	694	3,116
<b>Total CF CANDO CAFH Future</b>											<b>416,740,754.00</b>	<b>694</b>	<b>3,116</b>
<b>Total CF CANDO CAFH</b>											<b>416,740,754.00</b>	<b>694</b>	<b>3,116</b>
CF CANDCO	On	12/12/2014	Foreign Exchange Future			319.39490		-319.11120			0.00	0	4,362
<b>Total CF CANDO CAFJ Future</b>											<b>0.00</b>	<b>0</b>	<b>4,362</b>
<b>Total CF CANDO CAFJ</b>											<b>0.00</b>	<b>0</b>	<b>4,362</b>
CF CANDCO	On	12/12/2014	Foreign Exchange Future			491.59450		491.59450			0.00	0	1,871
<b>Total CF CANDO CAFK Future</b>											<b>0.00</b>	<b>0</b>	<b>1,871</b>
<b>Total CF CANDO CAFK</b>											<b>0.00</b>	<b>0</b>	<b>1,871</b>
CF CANDCO	On	15/09/2014	Foreign Exchange Future			59.12610		64.30380			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
<b>Total CF CANDO CAFM Future</b>								<b>0.00</b>	<b>0</b>	<b>5,000</b>
<b>Total CF CANDO CAFM</b>								<b>0.00</b>	<b>0</b>	<b>5,000</b>
CF CANDCO n 25/06/2014 Foreign Exchange Future			46.51010		41.32410			0.00	0	5,000
<b>Total CF CANDO CAFS Future</b>								<b>0.00</b>	<b>0</b>	<b>5,000</b>
<b>Total CF CANDO CAFS</b>								<b>0.00</b>	<b>0</b>	<b>5,000</b>
CHF / R On 13/06/2014 Foreign Exchange Future			11.61020		11.53530			0.00	0	1,181
CHF / R On 15/09/2014 Foreign Exchange Future			11.79870		11.72460			0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Future			12.20870		12.13030			0.00	0	100
<b>Total CHF / R Future</b>								<b>0.00</b>	<b>0</b>	<b>1,281</b>
CHF / R On 13/06/2014 Foreign Exchange Option	11.59	Call			92.82310	121.538	10.82	0.00	0	0
CHF / R On 13/06/2014 Foreign Exchange Option	11.59	Put			147.52310	101.338	10.82	0.00	0	0
CHF / R On 13/06/2014 Foreign Exchange Option	11.60	Call			89.18280	115.808	10.76	0.00	0	0
CHF / R On 13/06/2014 Foreign Exchange Option	11.60	Put			153.88280	105.608	10.76	0.00	0	0
CHF / R On 13/06/2014 Foreign Exchange Option	11.61	Call			85.66590	111.282	10.81	0.00	0	0
CHF / R On 13/06/2014 Foreign Exchange Option	11.61	Put			160.36590	111.082	10.81	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Call			44.65050	48.466	13.92	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Put			1,310.05050	1,239.766	13.92	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Call			44.13700	47.652	13.93	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Put			1,319.53700	1,248.952	13.93	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Call			43.63120	47.113	13.96	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Put			1,329.03120	1,258.413	13.96	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			299.53850	329.497	14.34	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			1,159.23850	1,110.797	14.34	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			297.57250	327.303	14.36	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			1,167.27250	1,118.603	14.36	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			295.62240	325.121	14.38	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			1,175.32240	1,126.421	14.38	0.00	0	0
<b>Total CHF / R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>								<b>0.00</b>	<b>0</b>	<b>1,281</b>
CNH / R On 13/06/2014 Foreign Exchange Future			1.66230		1.65550			0.00	0	0
CNH / R On 15/09/2014 Foreign Exchange Future			1.67900		1.67340			0.00	0	0
<b>Total CNH / R Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R On 13/06/2014 Foreign Exchange Option	1.71	Put			570.96280	507.509	11.67	0.00	0	0
CNH / R On 13/06/2014 Foreign Exchange Option	1.69	Call			51.67830	61.969	11.09	0.00	0	0
CNH / R On 13/06/2014 Foreign Exchange Option	1.69	Put			396.67830	338.968	11.09	0.00	0	0
CNH / R On 13/06/2014 Foreign Exchange Option	1.70	Call			36.74570	43.697	11.38	0.00	0	0
CNH / R On 13/06/2014 Foreign Exchange Option	1.70	Put			481.74570	420.697	11.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On	13/06/2014	Foreign Exchange Option	1.71	Call			25.96280	30.509	11.67	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			10.71320	10.249	15.48	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			3,376.71320	3,320.249	15.48	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			13.23940	11.758	15.07	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			3,179.23940	3,121.758	15.07	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			11.90390	10.523	15.18	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			3,277.90390	3,220.523	15.18	0.00	0	0
<b>Total CNH / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	13/06/2014	Foreign Exchange Future			8.87690		8.83400			0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Future			8.95400		8.91320			0.00	0	0
<b>Total NZ\$ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.46	Put			2.96680	1.712	10.77	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.44	Call			396.48850	438.351	10.94	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.44	Put			2.48850	1.451	10.94	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Call			386.71720	428.476	10.86	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Put			2.71720	1.576	10.86	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.46	Call			376.96680	418.612	10.77	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Call			68.59240	73.858	9.07	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Put			395.39240	359.858	9.07	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Call			66.77550	71.866	9.10	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Put			403.57550	367.866	9.10	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Call			65.00940	69.928	9.14	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			411.80940	375.928	9.14	0.00	0	0
<b>Total NZ\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	13/06/2014	Foreign Exchange Future			1.36510		1.36340			0.00	0	375
QUANTO €	On	15/09/2014	Foreign Exchange Future			1.36520		1.36340			0.00	0	125
<b>Total QUANTO € / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>500</b>
<b>Total QUANTO € / \$</b>											<b>0.00</b>	<b>0</b>	<b>500</b>
R / ¥EN	On	13/06/2014	Foreign Exchange Future			9.83750	0.10164	9.88060			0.00	0	0
<b>Total R / ¥EN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.00	Put		0.10164	1,819.87950	2,063.353	12.04	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.01	Call		0.10164	593.91520	411.909	12.04	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.01	Put		0.10164	1,887.91520	2,136.910	12.04	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	9.99	Call		0.10164	659.10060	466.046	12.05	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	9.99	Put		0.10164	1,753.10060	1,991.046	12.05	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 / ¥EN	On	13/06/2014	Foreign Exchange Option	10.00	Call		0.10164	625.87950	438.353	12.04	0.00	0	0
<b>Total R / ¥EN Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total R / ¥EN</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
RAIN	On	13/06/2014	Foreign Exchange Future			20,389.38000		20,286.32000			0.00	0	0
<b>Total RAIN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	13/06/2014	Foreign Exchange Future			4.96070		4.93990			0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Future			4.92440		4.90450			0.00	0	0
<b>Total TRY / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	13/06/2014	Foreign Exchange Option	5.04	Call			6.16370	6.395	7.06	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.04	Put			106.26370	85.695	7.06	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.05	Call			5.30930	5.391	7.23	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.05	Put			115.40930	94.691	7.23	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.06	Call			4.58110	4.553	7.40	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.06	Put			124.68110	103.853	7.40	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Call			208.50940	221.878	9.82	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			44.00940	37.478	9.82	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			200.86800	213.914	9.76	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			46.36800	39.514	9.76	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			193.33440	206.051	9.70	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			48.83440	41.651	9.70	0.00	0	0
<b>Total TRY / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>											<b>1 232 063 586.00</b>	<b>75,396</b>	<b>1,177,712</b>
<b>Total Options</b>											<b>51 611 000.54</b>	<b>209,875</b>	<b>2,099,221</b>
<b>Grand Total:</b>											<b>1,283,674,586.54</b>	<b>285,271</b>	<b>3,276,933</b>