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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/06/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 04/06/2014 Foreign Exchange Future			10.75400		10.74060			0.00	0	0
\$ / R On 05/06/2014 Foreign Exchange Future			10.77640		10.74060			0.00	0	0
\$ / R On 10/06/2014 Foreign Exchange Future			10.78130		10.74720			0.00	0	0
\$ / R On 13/06/2014 Foreign Exchange Future			10.78630		10.75220			188,900,471.90	17,513	453,554
\$ / R On 17/06/2014 Foreign Exchange Future			10.79330		10.75910			0.00	0	0
\$ / R On 18/06/2014 Foreign Exchange Future			10.79500		10.76080			0.00	0	0
\$ / R On 19/06/2014 Foreign Exchange Future			10.79670		10.76250			0.00	0	0
\$ / R On 25/06/2014 Foreign Exchange Future			10.80710		10.77270			0.00	0	0
\$ / R On 26/06/2014 Foreign Exchange Future			10.80890		10.77440			0.00	0	0
\$ / R On 27/06/2014 Foreign Exchange Future			10.81060		10.77620			0.00	0	0
\$ / R On 30/06/2014 Foreign Exchange Future			10.81580		10.78130			0.00	0	201
\$ / R On 28/07/2014 Foreign Exchange Future			10.86470		10.82970			0.00	0	348
\$ / R On 29/07/2014 Foreign Exchange Future			10.86650		10.83140			0.00	0	348
\$ / R On 22/08/2014 Foreign Exchange Future			10.90920		10.87370			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.91820		10.88260			0.00	0	1,959
\$ / R On 28/08/2014 Foreign Exchange Future			10.92000		10.88440			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.95300		10.91720			209,410,407.00	19,119	404,010
\$ / R On 22/09/2014 Foreign Exchange Future			10.96610		10.93020			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.97360		10.93770			5,486,800.00	500	162
\$ / R On 29/09/2014 Foreign Exchange Future			10.97930		10.94330			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			11.03570		10.99910			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			11.04700		11.01030			0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Future			11.08650		11.04930			0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Future			11.09220		11.05490			0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Future			11.11710		11.08000			0.00	0	4,000
\$ / R	On	12/12/2014	Foreign Exchange Future			11.11910		11.08200			21,682,245.00	1,950	54,338
\$ / R	On	15/12/2014	Foreign Exchange Future			11.12520		11.08800			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			11.14160		11.10410			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			11.21500		11.17640			0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Future			11.27200		11.23260			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			11.27410		11.23460			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.31170		11.27200			35,631,855.00	3,150	16,750
\$ / R	On	27/03/2015	Foreign Exchange Future			11.33510		11.29530			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.40320		11.36320			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.46500		11.42470			0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Future			11.50550		11.46510			0.00	0	3,350
\$ / R	On	26/06/2015	Foreign Exchange Future			11.52890		11.48850			0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Future			11.59930		11.55870			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.66110		11.62050			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.69940		11.65880			0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Future			11.72930		11.68860			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.79320		11.75250			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.85290		11.81210			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.90840		11.86740			0.00	0	0
Total \$ / R Future											461,111,778.90	42,232	939,020
\$ / R	On	04/06/2014	Foreign Exchange Option	10.40	Put			0.18170	0.000	15.05	0.00	0	0
\$ / R	On	04/06/2014	Foreign Exchange Option	10.65	Call			100.04870	104.000	15.05	0.00	0	0
\$ / R	On	04/06/2014	Foreign Exchange Option	10.65	Put			9.44870	0.000	15.05	0.00	0	0
\$ / R	On	04/06/2014	Foreign Exchange Option	10.40	Call			340.78170	354.000	15.05	0.00	0	0
\$ / R	On	05/06/2014	Foreign Exchange Option	10.44	Call			301.90840	336.609	23.56	0.00	0	0
\$ / R	On	05/06/2014	Foreign Exchange Option	10.44	Put			1.30840	0.209	23.56	0.00	0	2,000
\$ / R	On	10/06/2014	Foreign Exchange Option	10.66	Call			135.88450	156.423	14.93	0.00	0	0
\$ / R	On	10/06/2014	Foreign Exchange Option	10.66	Put			48.68450	35.123	14.93	0.00	0	1,500
\$ / R	On	13/06/2014	Foreign Exchange Option	8.75	Call			2,002.20000	2,036.300	15.41	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.75	Put			0.00000	0.000	15.41	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.78	Call			1,972.20000	2,006.300	15.56	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.78	Put			0.00000	0.000	15.56	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	8.80	Call			1,952.20000	1,986.300	15.65	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.80	Put			0.00000	0.000	15.65	0.00	0	920
\$ / R	On	13/06/2014	Foreign Exchange Option	9.00	Call			1,752.20000	1,786.300	16.62	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.00	Put			0.00000	0.000	16.62	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Call			1,552.20000	1,586.300	17.59	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Put			0.00000	0.000	17.59	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.59	Call			1,162.20840	1,196.304	19.49	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.59	Put			0.00840	0.004	19.49	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.60	Call			1,152.21000	1,186.305	19.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2014	Foreign Exchange Option	9.60	Put			0.01000	0.005	19.54	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.61	Call			1,142.21180	1,176.306	19.59	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.61	Put			0.01180	0.006	19.59	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.75	Call			1,002.27330	1,036.345	19.67	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.75	Put			0.07330	0.045	19.67	0.00	0	250
\$ / R	On	13/06/2014	Foreign Exchange Option	9.78	Call			972.29410	1,006.357	19.46	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.78	Put			0.09410	0.057	19.46	0.00	0	920
\$ / R	On	13/06/2014	Foreign Exchange Option	9.80	Call			952.31110	986.367	19.33	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.80	Put			0.11110	0.067	19.33	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.97	Call			782.64560	816.556	18.15	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.97	Put			0.44560	0.256	18.15	0.00	0	24,582
\$ / R	On	13/06/2014	Foreign Exchange Option	10.00	Call			752.76670	786.625	17.95	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.00	Put			0.56670	0.325	17.95	0.00	0	10,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.01	Call			742.81380	776.651	17.88	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.01	Put			0.61380	0.351	17.88	0.00	0	50
\$ / R	On	13/06/2014	Foreign Exchange Option	10.02	Call			732.86460	766.680	17.81	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.02	Put			0.66460	0.380	17.81	0.00	0	6,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.13	Call			623.77310	657.198	17.05	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.13	Put			1.57310	0.898	17.05	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	10.15	Call			604.03450	637.349	16.91	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.15	Put			1.83450	1.049	16.91	0.00	0	47,500
\$ / R	On	13/06/2014	Foreign Exchange Option	10.20	Call			554.88210	587.842	16.57	0.00	0	1,500
\$ / R	On	13/06/2014	Foreign Exchange Option	10.20	Put			2.68210	1.542	16.57	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.45	Call			318.72730	347.594	15.35	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.45	Put			16.52730	11.294	15.35	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.50	Call			275.14340	302.560	15.13	4,235,845.60	14,000	17,800
\$ / R	On	13/06/2014	Foreign Exchange Option	10.50	Put			22.94340	16.260	15.13	0.00	0	15,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.57	Call			217.68760	242.640	14.82	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.57	Put			35.48760	26.341	14.82	0.00	0	11,250
\$ / R	On	13/06/2014	Foreign Exchange Option	10.60	Call			194.61270	218.357	14.69	0.00	0	1,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.60	Put			42.41270	32.057	14.69	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.63	Call			172.61440	195.066	14.56	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.63	Put			50.41440	38.766	14.56	0.00	0	11,250
\$ / R	On	13/06/2014	Foreign Exchange Option	10.64	Call			165.53860	187.542	14.52	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.64	Put			53.33860	41.242	14.52	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.65	Call			158.59740	180.144	14.47	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.65	Put			56.39740	43.844	14.47	0.00	0	2,350
\$ / R	On	13/06/2014	Foreign Exchange Option	10.67	Call			145.13160	165.743	14.38	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.67	Put			62.93160	49.443	14.38	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.75	Call			97.29110	113.924	14.03	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.75	Put			95.09110	77.624	14.03	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.80	Call			76.70530	86.719	13.82	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.80	Put			124.50530	100.419	13.82	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.81	Call			73.05420	82.499	13.88	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.81	Put			130.85420	106.199	13.88	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.90	Call			46.35580	51.521	14.44	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.90	Put			194.15580	165.221	14.44	0.00	0	7,000

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	10.91	Call			44.00290	48.788	14.50	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.91	Put			201.80290	172.488	14.50	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.95	Call			35.63230	39.075	14.75	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.95	Put			233.43230	202.775	14.75	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.96	Call			33.78090	36.932	14.81	0.00	0	3,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.96	Put			241.58090	210.632	14.81	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.00	Call			27.23260	29.375	15.06	0.00	0	20,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.00	Put			275.03260	243.075	15.06	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.01	Call			25.79250	27.719	15.12	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.01	Put			283.59250	251.419	15.12	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.02	Call			24.42400	26.149	15.18	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.02	Put			292.22400	259.849	15.18	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.10	Call			15.71370	16.254	15.68	0.00	0	6,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.10	Put			363.51370	329.954	15.68	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.12	Call			14.05830	14.402	15.80	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.12	Put			381.85830	348.102	15.80	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.13	Call			13.29560	13.553	15.87	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.13	Put			391.09560	357.253	15.87	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.16	Call			11.24330	11.283	16.05	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.16	Put			419.04330	384.983	16.05	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.18	Call			10.05190	9.979	16.18	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.18	Put			437.85190	403.678	16.18	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.20	Call			8.98570	8.820	16.30	0.00	0	15,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.20	Put			456.78570	422.520	16.30	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.36	Call			3.86350	3.295	17.33	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.36	Put			611.66350	576.995	17.33	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.50	Call			2.06740	1.669	18.68	0.00	0	2,500
\$ / R	On	13/06/2014	Foreign Exchange Option	11.50	Put			749.86740	715.369	18.68	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.60	Call			1.36470	1.064	19.64	0.00	0	250
\$ / R	On	13/06/2014	Foreign Exchange Option	11.60	Put			849.16470	814.764	19.64	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.90	Call			0.43330	0.329	22.53	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.90	Put			1,148.23330	1,114.029	22.53	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.00	Call			0.28170	0.210	23.26	0.00	0	46,682
\$ / R	On	13/06/2014	Foreign Exchange Option	12.00	Put			1,248.08170	1,213.910	23.26	606,955.15	500	500
\$ / R	On	13/06/2014	Foreign Exchange Option	12.05	Call			0.22850	0.169	23.62	0.00	0	21,000
\$ / R	On	13/06/2014	Foreign Exchange Option	12.05	Put			1,298.02850	1,263.869	23.62	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.20	Call			0.12490	0.091	24.72	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.20	Put			1,447.92490	1,413.791	24.72	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.24	Call			0.10700	0.078	25.01	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	12.24	Put			1,487.90700	1,453.778	25.01	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.50	Call			0.04160	0.030	26.90	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.50	Put			1,747.84160	1,713.730	26.90	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.90	Call			0.01190	0.009	29.81	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.90	Put			2,147.81190	2,113.709	29.81	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.30	Call			0.06040	0.039	37.92	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.30	Put			2,547.86040	2,513.739	37.92	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.65	Call			0.15730	0.118	45.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2014	Foreign Exchange Option	13.65	Put			2,897.95730	2,863.818	45.67	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Call			2,302.20000	2,336.300	14.92	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Put			0.00000	0.000	14.92	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.64	Call			2,112.20000	2,146.300	14.92	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.64	Put			0.00000	0.000	14.92	0.00	0	24,582
\$ / R	On	13/06/2014	Foreign Exchange Option	14.00	Call			0.32360	0.267	53.43	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	14.00	Put			3,248.12360	3,213.967	53.43	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.00	Call			2,752.20000	2,786.300	14.92	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.00	Put			0.00000	0.000	14.92	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.59	Call			1,169.13130	1,203.311	17.20	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.59	Put			0.03130	0.011	17.20	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.60	Call			1,159.13610	1,193.313	17.23	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.60	Put			0.03610	0.013	17.23	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.61	Call			1,149.14150	1,183.315	17.26	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.75	Put			103.44560	86.616	13.18	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.52	Put			31.57660	24.134	13.87	0.00	0	2,500
\$ / R	On	17/06/2014	Foreign Exchange Option	10.55	Call			246.61130	272.367	13.78	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.55	Put			37.51130	29.067	13.78	0.00	0	5,000
\$ / R	On	17/06/2014	Foreign Exchange Option	10.73	Call			123.56380	141.868	13.24	0.00	0	1,500
\$ / R	On	17/06/2014	Foreign Exchange Option	10.73	Put			94.46380	78.568	13.24	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.75	Call			112.54560	129.916	13.18	0.00	0	7,000
\$ / R	On	17/06/2014	Foreign Exchange Option	9.61	Put			0.04150	0.015	17.26	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.36	Call			410.68690	441.441	14.35	0.00	0	10,000
\$ / R	On	17/06/2014	Foreign Exchange Option	10.36	Put			11.58690	8.141	14.35	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.47	Call			312.53290	340.779	14.02	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.47	Put			23.43290	17.479	14.02	0.00	0	2,500
\$ / R	On	17/06/2014	Foreign Exchange Option	10.52	Call			270.67660	297.434	13.87	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	12.24	Call			0.36330	0.271	22.13	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	12.24	Put			1,479.56330	1,445.271	22.13	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.13	Call			633.36740	666.653	14.99	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.13	Put			2.56740	1.653	14.99	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.47	Call			315.50340	343.580	13.81	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.47	Put			24.70340	18.580	13.81	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	10.52	Call			273.99470	300.573	13.69	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	10.52	Put			33.19470	25.573	13.69	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	8.78	Call			1,980.80000	2,015.000	14.72	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	8.78	Put			0.00000	0.000	14.72	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.61	Call			209.09650	232.325	13.38	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.61	Put			56.59650	45.625	13.38	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.66	Call			175.05700	196.305	13.29	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.66	Put			72.55700	59.605	13.29	0.00	0	0
\$ / R	On	25/06/2014	Foreign Exchange Option	10.54	Call			278.66980	303.799	12.57	0.00	0	10,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.54	Put			45.96980	36.699	12.57	0.00	0	10,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.55	Call			271.17340	295.967	12.58	0.00	0	2,500
\$ / R	On	25/06/2014	Foreign Exchange Option	10.55	Put			48.47340	38.867	12.58	0.00	0	2,500
\$ / R	On	25/06/2014	Foreign Exchange Option	10.44	Call			358.65950	386.829	12.51	0.00	0	0
\$ / R	On	25/06/2014	Foreign Exchange Option	10.44	Put			25.95950	19.730	12.51	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/06/2014	Foreign Exchange Option	10.45	Call			350.28180	378.176	12.52	0.00	0	5,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.45	Put			27.58180	21.076	12.52	0.00	0	2,500
\$ / R	On	26/06/2014	Foreign Exchange Option	10.40	Call			395.34020	424.538	12.37	0.00	0	0
\$ / R	On	26/06/2014	Foreign Exchange Option	10.40	Put			20.94020	15.638	12.37	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Call			2,476.20980	2,510.609	27.28	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Put			0.00980	0.009	27.28	0.00	0	4,700
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Call			121.82140	134.646	12.86	0.00	0	4,700
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Put			165.62140	144.046	12.86	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Call			0.85840	0.987	19.92	0.00	0	500
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Put			1,619.55840	1,585.187	19.92	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Call			138.23890	152.138	12.52	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Put			156.93890	136.338	12.52	0.00	0	500
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Call			2,529.78650	2,564.777	20.83	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Put			0.08650	0.077	20.83	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Call			213.89470	229.889	12.43	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Put			204.19470	185.189	12.43	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Call			17.98340	19.124	17.45	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Put			1,276.58340	1,242.624	17.45	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Call			4.44220	4.677	17.98	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Put			1,793.04220	1,758.177	17.98	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Call			226.37820	243.040	12.41	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Put			194.97820	176.540	12.41	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Call			122.88490	132.213	13.55	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Put			391.48490	365.713	13.55	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			596.32780	625.898	11.60	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			52.62780	46.698	11.60	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			41.60270	45.121	17.20	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,237.90270	1,205.921	17.20	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			899.81770	933.421	11.99	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			16.11770	14.221	11.99	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			890.42600	923.971	11.97	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			16.72600	14.771	11.97	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			881.05360	914.539	11.96	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			17.35360	15.339	11.96	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			300.70110	320.348	12.36	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			218.10110	202.148	12.36	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			18.22300	20.038	19.69	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			1,965.62300	1,931.838	19.69	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,584.80520	2,620.378	19.16	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.40520	0.378	19.16	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			233.25030	249.319	12.77	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			308.85030	289.319	12.77	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			2,119.25210	2,155.038	16.81	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			2.05210	2.038	16.81	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			37.29270	40.456	18.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,720.09270	1,687.456	18.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			3,017.64670	3,053.419	20.65	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	15/09/2014	Foreign Exchange Option	7.90	Put			0.44670	0.419	20.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,518.24580	2,554.012	18.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			1.04580	1.012	18.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			48.31450	52.335	17.71	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,481.11450	1,449.335	17.71	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			15.69010	17.435	21.92	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,698.49010	2,664.435	21.92	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			11.87610	13.434	23.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,094.67610	3,060.434	23.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			71.80750	77.305	16.50	0.00	0	42,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,154.60750	1,124.305	16.50	562,152.50	500	500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			32.23750	34.998	19.06	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			1,865.03750	1,831.998	19.06	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			22.57750	24.608	20.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,255.37750	2,221.608	20.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			132.88490	142.479	14.59	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			705.68490	679.479	14.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			46.29090	50.156	17.84	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,519.09090	1,487.156	17.84	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			43.91190	47.594	18.01	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,566.71190	1,534.594	18.01	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			259.77430	275.897	12.85	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			342.57430	322.897	12.85	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			63.86870	69.053	16.86	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,246.66870	1,216.053	16.86	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			52.71390	57.068	17.44	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,405.51390	1,374.068	17.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			312.56430	332.673	12.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			265.36430	249.673	12.51	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			131.18530	140.635	14.63	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			713.98530	687.635	14.63	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			129.50930	138.854	14.66	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			722.30930	695.854	14.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			0.00000	418.028	12.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			0.00000	175.028	12.20	3,528,385.42	20,159	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			0.00000	237.263	13.24	6,797,576.36	28,650	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			0.00000	394.263	13.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			136.36420	146.255	14.52	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			689.16420	663.255	14.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			461.19750	485.490	11.98	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			143.99750	132.490	11.98	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			286.42590	304.463	12.63	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			299.22590	281.463	12.63	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			278.54700	295.506	12.67	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			311.34700	292.506	12.67	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			493.44330	518.528	11.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			126.24330	115.528	11.88	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			331.89880	352.611	12.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			244.69880	229.611	12.43	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			326.98130	347.541	12.45	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			249.78130	234.541	12.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			541.04240	567.226	11.74	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			103.84240	94.226	11.74	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			430.42780	453.933	12.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			163.22780	150.933	12.08	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			418.53550	441.725	12.12	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			171.33550	158.725	12.12	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			669.35230	699.673	11.62	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			62.15230	56.673	11.62	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			480.36950	505.136	11.92	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			133.16950	122.136	11.92	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			467.52920	491.981	11.96	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			140.32920	128.980	11.96	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			719.44270	750.353	11.64	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			52.24270	47.353	11.64	0.00	0	10,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			527.15390	553.025	11.78	0.00	0	16,362
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			109.95390	100.025	11.78	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			520.29580	546.009	11.80	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			113.09580	103.009	11.80	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			770.83930	802.300	11.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			43.63930	39.300	11.66	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			613.85480	642.303	11.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			76.65480	69.303	11.59	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			598.85130	626.286	11.59	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			81.65130	73.286	11.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			1,033.88320	1,067.434	11.75	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			16.68320	14.434	11.75	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			685.89690	716.419	11.62	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			58.69690	53.419	11.62	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			677.60510	708.026	11.62	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			60.40510	55.026	11.62	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,621.85250	1,657.496	14.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			4.65250	4.496	14.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			753.56900	784.851	11.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			46.36900	41.851	11.65	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			736.43610	767.535	11.64	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			49.23610	44.535	11.64	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			2,039.52920	2,075.303	16.42	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			2.32920	2.303	16.42	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			940.85530	973.788	11.72	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			23.65530	20.788	11.72	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			850.11900	882.328	11.69	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			32.91900	29.328	11.69	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,920.02430	1,955.775	15.85	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	9.00	Put			2.82430	2.775	15.85	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,325.11600	1,360.520	12.97	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			7.91600	7.520	12.97	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			1,148.30810	1,183.443	12.10	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			11.10810	10.443	12.10	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			2,019.60460	2,055.375	16.33	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			2.40460	2.375	16.33	0.00	0	15,296
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			543.94580	570.970	11.83	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			113.74580	104.870	11.83	0.00	0	13,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			517.07680	543.323	11.90	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			126.87680	117.223	11.90	0.00	0	7,500
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			375.30490	396.336	12.43	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			237.60490	222.735	12.43	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			29.82800	32.295	20.01	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,192.12800	2,158.695	20.01	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,644.55910	2,680.552	18.64	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			1.25910	1.252	18.64	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			306.69040	325.388	12.74	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			323.39040	306.088	12.74	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			452.26390	474.756	12.45	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			253.16390	239.056	12.45	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			270.55640	285.075	13.57	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			521.45640	499.375	13.57	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			45.94560	47.680	20.14	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,376.84560	2,341.980	20.14	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,701.42200	2,738.010	18.07	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			2.32200	2.309	18.07	0.00	0	5,000
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			914.46520	947.478	12.09	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			64.16520	60.478	12.09	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			144.47370	152.568	15.57	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,044.17370	1,015.568	15.57	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			511.32530	534.796	12.42	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			262.02530	248.296	12.42	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			60.39000	61.772	20.89	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,621.09000	2,585.272	20.89	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			327.18970	343.080	13.45	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			522.28970	500.880	13.45	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,758.37810	2,795.628	17.53	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			3.47810	3.429	17.53	0.00	0	5,000
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			418.60180	437.447	12.95	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			408.60180	390.347	12.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,092.26290	2,129.478	14.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			10.26290	10.378	14.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			2,004.01900	2,041.190	14.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			12.01900	12.090	14.73	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,606.40480	1,643.124	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			24.40480	24.023	13.66	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	9.56	Call			1,549.02920	1,585.631	13.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			27.02920	26.531	13.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,537.40900	2,574.590	16.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			5.40900	5.490	16.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,341.18000	1,377.187	12.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			39.18000	38.087	12.94	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,248.30080	1,283.930	12.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			46.30080	44.830	12.68	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,664.02600	1,700.846	13.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			22.02600	21.746	13.82	0.00	0	13,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,094.93630	1,129.628	12.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			62.93630	60.528	12.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			1,051.96870	1,086.244	12.30	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			69.96870	67.144	12.30	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,510.92800	1,547.442	13.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			28.92800	28.342	13.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			854.89370	886.613	12.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			112.89370	107.513	12.13	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			839.22850	870.689	12.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			117.22850	111.589	12.11	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,138.48510	1,173.552	12.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			56.48510	54.452	12.37	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			777.85560	808.221	12.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			135.85560	129.121	12.06	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			733.23010	762.706	12.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			151.23010	143.606	12.01	0.00	0	22,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			886.59530	918.806	12.16	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			104.59530	99.706	12.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			605.03370	631.031	12.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			223.03370	211.931	12.26	0.00	0	1,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			587.87220	613.309	12.32	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			235.87220	224.209	12.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			823.68980	854.888	12.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			121.68980	115.788	12.10	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			576.66020	601.718	12.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			244.66020	232.618	12.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			538.81350	562.536	12.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			276.81350	263.436	12.49	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			697.00440	725.696	11.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			165.00440	156.596	11.98	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			483.66220	505.266	12.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			331.66220	316.166	12.69	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			469.51510	490.541	12.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			347.51510	331.441	12.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			582.24370	607.490	12.34	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			240.24370	228.390	12.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			408.33370	426.692	13.01	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			426.33370	407.592	13.01	0.00	0	4,955
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			404.50040	422.704	13.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			432.50040	413.604	13.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			518.15440	541.109	12.56	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			296.15440	282.009	12.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			281.87720	294.711	14.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			699.87720	675.611	14.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			269.46010	281.704	14.25	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			737.46010	712.604	14.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			451.22990	471.486	12.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			369.22990	352.386	12.83	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			181.86020	190.123	15.54	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,109.86020	1,081.023	15.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			169.17930	176.859	15.80	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,187.17930	1,157.759	15.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			371.68730	388.538	13.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			489.68730	469.438	13.29	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			144.66530	151.210	16.36	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,362.66530	1,332.110	16.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			124.46300	130.060	16.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,542.46300	1,510.960	16.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			183.34280	191.675	15.52	0.00	0	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,101.34280	1,072.575	15.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			85.15080	88.866	18.44	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,063.15080	2,029.766	18.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			76.34630	79.636	18.93	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,234.34630	2,200.536	18.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			145.78710	152.385	16.33	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,353.78710	1,323.285	16.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			70.75440	73.819	20.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,588.75440	2,554.720	20.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			68.15170	71.170	23.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,186.15170	3,152.070	23.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			88.42800	92.301	18.27	0.00	0	36,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,006.42800	1,973.201	18.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			68.11120	71.131	23.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,216.11120	3,182.031	23.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			48.69740	50.983	24.67	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,806.69740	3,771.883	24.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			75.45420	78.701	18.98	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,253.45420	2,219.601	18.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,084.62340	3,121.747	18.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			2.62340	2.646	18.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,636.74180	2,673.909	16.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			4.74180	4.809	16.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,587.06440	2,624.238	16.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			5.06440	5.138	16.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			71.55580	71.201	21.21	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,783.55580	2,746.001	21.21	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			555.86370	579.141	12.41	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			267.86370	253.941	12.41	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,808.34790	2,845.923	17.12	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			4.24790	4.323	17.12	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			393.76490	410.346	13.24	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			489.66490	468.746	13.24	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			466.99870	484.127	13.21	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			490.59870	469.127	13.21	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			98.37890	98.722	22.50	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,191.97890	3,153.722	22.50	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,881.85830	2,920.460	16.57	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			5.45830	5.460	16.57	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			655.02250	678.657	12.43	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			278.62250	263.657	12.43	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			114.44110	116.608	22.92	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,381.84110	3,344.608	22.92	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			715.06090	740.047	12.42	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			282.46090	268.047	12.42	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,941.66690	2,980.858	16.34	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			7.06690	6.758	16.34	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			546.32350	565.280	13.10	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			461.72350	441.180	13.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,088.98610	1,122.553	12.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			136.98610	130.853	12.32	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			954.11400	985.723	12.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			182.11400	174.023	12.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			0.00000	811.242	12.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			6.43270	6.321	17.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			15.40170	15.544	13.97	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,809.05230	1,847.232	13.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			37.05230	35.532	13.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			178.34640	182.937	17.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,906.34640	1,871.237	17.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,278.43270	3,318.021	17.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,951.68380	1,916.407	17.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			130.87840	130.996	21.29	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,058.87840	3,019.296	21.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			453.06470	467.764	13.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			681.06470	656.064	13.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,287.40170	2,327.244	13.97	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,050.38510	1,020.443	15.01	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			221.76840	227.921	16.44	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,559.76840	1,526.221	16.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			658.07400	679.811	12.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			376.07400	358.111	12.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			173.68380	178.107	17.43	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			381.18630	363.086	12.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			648.33340	669.796	12.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			386.33340	368.096	12.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			946.89450	978.388	12.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			184.89450	176.688	12.32	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			322.38510	332.143	15.01	1,660,714.50	5,000	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			0.00000	249.542	12.32	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			703.65070	726.634	12.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			331.65070	314.933	12.62	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,267.16070	1,302.633	12.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			95.16070	90.933	12.38	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			653.18630	674.786	12.81	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			782.25790	806.984	12.43	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			286.95790	271.884	12.43	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			124.05910	128.083	23.36	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,678.75910	3,642.983	23.36	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			852.90930	881.930	12.54	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			289.70930	278.730	12.54	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			127.08770	129.391	23.01	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,913.88770	3,876.191	23.01	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			123.11470	131.847	23.01	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,178.41470	4,146.847	23.01	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			919.15770	949.107	12.63	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			294.45770	284.107	12.63	0.00	0	300
\$ / R	On	15/06/2015	Foreign Exchange Option	11.80	Call			528.38450	544.728	14.47	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.80	Put			863.28450	839.228	14.47	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.81	Call			525.39250	541.649	14.49	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.81	Put			870.29250	846.149	14.49	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.79	Call			531.39740	547.832	14.45	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.79	Put			856.29740	832.332	14.45	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			992.17340	1,020.538	12.78	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			303.67340	291.638	12.78	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			120.98370	125.547	22.80	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,512.48370	4,476.647	22.80	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,068.94030	1,098.849	12.93	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			310.24030	299.550	12.93	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			123.51760	131.840	22.65	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,714.81760	4,682.540	22.65	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			122.05580	124.309	22.31	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,001.55580	4,963.209	22.31	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,136.62190	1,166.559	13.04	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			316.12190	305.459	13.04	0.00	0	300
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			820.07760	841.047	14.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			651.27760	631.647	14.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			815.97430	836.852	14.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			657.17430	637.452	14.02	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	14/09/2015	Foreign Exchange Option	11.51	Call			811.89450	832.682	14.03	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			663.09450	643.282	14.03	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,209.63770	1,239.462	13.12	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			321.03770	310.162	13.12	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			121.69630	129.393	22.27	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,233.09630	5,200.093	22.27	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,277.53940	1,308.312	13.20	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			325.03940	315.112	13.20	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			131.34820	135.500	22.05	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,358.84820	5,322.300	22.05	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			119.41570	122.988	21.86	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,757.31570	5,720.088	21.86	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,340.65720	1,370.767	13.25	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			328.55720	317.867	13.25	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			110.58150	112.185	21.63	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,113.18150	6,073.784	21.63	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,397.67110	1,427.989	13.27	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			330.27110	319.589	13.27	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,190.99190	1,218.575	13.56	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			463.59190	450.175	13.56	0.00	0	0
Total \$ / R Option											17,391,629.53	68,809	1,999,045
Total \$ / R											478,503,408.43	111,041	2,938,065
\$ / R MAXI	On	13/06/2014	Foreign Exchange Future			10.78630		10.75220			3,311,394.10	307	1,064
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.95300		10.91720			175,248.00	16	176
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			11.11910		11.08200			0.00	0	31
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.31170		11.27200			0.00	0	0
Total \$ / R MAXI Future											3,486,642.10	323	1,271
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.93	Put			21,741.67950	18,739.512	14.62	0.00	0	250
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.69	Put			7,004.52420	5,559.240	14.30	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.70	Call			12,602.68620	14,518.255	14.25	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.70	Put			7,382.68620	5,888.255	14.25	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.71	Call			11,996.22250	13,862.169	14.21	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.71	Put			7,776.22250	6,232.169	14.21	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.93	Call			3,961.67950	4,369.512	14.62	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.69	Call			13,224.52420	15,189.240	14.30	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			16,326.40640	15,093.326	12.08	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			42,448.84040	44,779.941	12.10	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			16,728.84040	15,479.941	12.10	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			43,649.69860	46,012.456	12.06	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			15,929.69860	14,712.456	12.06	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			43,046.40640	45,393.325	12.08	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			59,358.67320	61,916.990	12.30	0.00	0	200
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			23,158.67320	22,006.990	12.30	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	11.34	Call				32,636.11780	34,115.961	13.67	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Put				58,436.11780	56,205.961	13.67	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Call				32,336.23000	33,802.590	13.70	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Put				59,136.23000	56,892.590	13.70	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Call				32,039.76110	33,492.730	13.73	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put				59,839.76110	57,582.730	13.73	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put				43,428.11220	41,475.256	13.01	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call				60,176.82680	62,181.048	13.03	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put				43,976.82680	42,011.048	13.03	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call				61,082.33890	63,113.231	12.99	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put				42,882.33890	40,943.231	12.99	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call				60,628.11220	62,645.256	13.01	0.00	0	0
Total \$ / R MAXI Option											0.00	0	450
Total \$ / R MAXI											3,486,642.10	323	1,721
£ / R	On 13/06/2014	Foreign Exchange Future			18.06760			17.99630			74,962,472.40	4,149	16,885
£ / R	On 15/09/2014	Foreign Exchange Future			18.33360			18.25920			9,350,136.00	510	28,271
£ / R	On 12/12/2014	Foreign Exchange Future			18.59670			18.51980			0.00	0	7,006
£ / R	On 23/01/2015	Foreign Exchange Future			18.73130			18.65230			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.89660			18.81500			0.00	0	0
£ / R	On 15/06/2015	Foreign Exchange Future			19.19260			19.10930			0.00	0	0
Total £ / R Future											84,312,608.40	4,659	52,162
£ / R	On 13/06/2014	Foreign Exchange Option	19.80	Call				1.30480	1.443	23.43	0.00	0	12,000
£ / R	On 13/06/2014	Foreign Exchange Option	19.80	Put				1,805.00480	1,733.843	23.43	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	18.31	Call				72.39280	90.656	16.45	0.00	0	3,000
£ / R	On 13/06/2014	Foreign Exchange Option	18.31	Put				386.09280	333.056	16.45	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	18.45	Call				46.39040	57.904	16.73	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	18.45	Put				500.09040	440.304	16.73	0.00	0	400
£ / R	On 13/06/2014	Foreign Exchange Option	19.55	Call				2.10930	2.284	21.74	0.00	0	5,667
£ / R	On 13/06/2014	Foreign Exchange Option	19.55	Put				1,555.80930	1,484.684	21.74	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	17.20	Call				805.56700	875.131	17.70	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	17.20	Put				9.26700	7.531	17.70	0.00	0	7,500
£ / R	On 13/06/2014	Foreign Exchange Option	17.55	Call				487.49530	550.799	16.98	0.00	0	1,000
£ / R	On 13/06/2014	Foreign Exchange Option	17.55	Put				41.19530	33.199	16.98	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	17.90	Call				231.41470	278.971	16.25	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	17.90	Put				135.11470	111.371	16.25	0.00	0	4,000
£ / R	On 13/06/2014	Foreign Exchange Option	16.65	Call				1,347.04680	1,418.248	19.58	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.65	Put				0.74680	0.648	19.58	0.00	0	18,000
£ / R	On 13/06/2014	Foreign Exchange Option	16.79	Call				1,207.73080	1,278.829	19.08	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.79	Put				1.43080	1.229	19.08	0.00	0	6,000
£ / R	On 13/06/2014	Foreign Exchange Option	16.88	Call				1,118.45800	1,189.441	18.76	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.88	Put				2.15800	1.841	18.76	0.00	0	50
£ / R	On 13/06/2014	Foreign Exchange Option	16.05	Call				1,946.32000	2,017.614	20.39	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.05	Put				0.02000	0.014	20.39	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	16.06	Call			1,936.32220	2,007.616	20.42	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.06	Put			0.02220	0.016	20.42	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.50	Call			1,496.66740	1,567.923	20.11	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.50	Put			0.36740	0.323	20.11	0.00	0	1,123
£ / R	On	13/06/2014	Foreign Exchange Option	15.00	Call			2,996.30000	3,067.600	17.20	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	15.00	Put			0.00000	0.000	17.20	0.00	0	1,123
£ / R	On	13/06/2014	Foreign Exchange Option	16.04	Call			1,956.31800	2,027.613	20.36	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.04	Put			0.01800	0.013	20.36	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Put			55.41010	51.381	12.25	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Call			1,465.49930	1,535.788	12.24	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Put			56.29930	52.188	12.24	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Put			120.49850	110.560	11.57	0.00	0	3,200
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Call			369.89380	396.041	12.82	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Put			670.69380	622.441	12.82	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Call			1,791.00810	1,863.453	12.70	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Put			31.80810	29.853	12.70	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			1,474.61010	1,544.981	12.25	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Call			1,456.39950	1,526.609	12.22	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Put			57.19950	53.009	12.22	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Call			1,029.69850	1,094.160	11.57	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			1,211.63610	1,270.349	11.69	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			241.83610	223.648	11.69	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			1,204.71650	1,263.238	11.69	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			244.91650	226.538	11.69	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			684.69570	723.012	12.59	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			664.89570	626.312	12.59	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			1,218.58100	1,277.483	11.68	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			238.78100	220.783	11.68	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,224.13630	3,152.820	16.20	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,047.76880	995.030	13.13	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			221.70710	232.805	15.58	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,609.40710	2,541.505	15.58	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			158.01730	165.785	16.19	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,205.71730	3,134.485	16.19	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			156.43630	164.120	16.20	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			737.68080	694.810	12.51	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			596.25480	622.813	13.10	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,033.95480	981.513	13.10	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			593.15290	619.562	13.11	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,040.85290	988.262	13.11	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			590.06880	616.330	13.13	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			952.36170	995.918	12.08	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			520.06170	484.618	12.08	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			816.82660	855.242	12.37	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			664.52660	623.942	12.37	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			759.98080	796.110	12.51	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			675.89490	701.727	13.27	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	19.31	Put			1,170.89490	1,115.127	13.27	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			682.05550	708.153	13.25	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,157.05550	1,101.553	13.25	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			678.96730	704.929	13.26	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,163.96730	1,108.329	13.26	0.00	0	0
£ / R	On	15/06/2015	Foreign Exchange Option	18.85	Put			898.58570	860.383	13.29	0.00	0	0
£ / R	On	15/06/2015	Foreign Exchange Option	18.86	Call			1,153.56290	1,198.527	13.30	0.00	0	0
£ / R	On	15/06/2015	Foreign Exchange Option	18.86	Put			904.26290	865.927	13.30	0.00	0	0
£ / R	On	15/06/2015	Foreign Exchange Option	18.84	Call			1,162.23290	1,207.455	13.28	0.00	0	0
£ / R	On	15/06/2015	Foreign Exchange Option	18.84	Put			892.93290	854.855	13.28	0.00	0	0
£ / R	On	15/06/2015	Foreign Exchange Option	18.85	Call			1,157.88570	1,202.983	13.29	0.00	0	0
Total £ / R Option											0.00	0	123,967
Total £ / R											84,312,608.40	4,659	176,129
¥ / R	On	13/06/2014	Foreign Exchange Future			0.10507		0.10498			0.00	0	15,604
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10675		0.10665			0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10844		0.10834			0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Future			0.11042		0.11029			0.00	0	50
Total ¥ / R Future											0.00	0	15,654
¥ / R	On	13/06/2014	Foreign Exchange Option	0.09	Call			1,497.90400	1,506.504	25.17	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.09	Put			0.00400	0.004	25.17	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.10	Call			500.19930	508.879	15.99	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.10	Put			2,29930	2,379	15.99	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.11	Call			5.01150	5.179	17.11	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.11	Put			507.11150	498.679	17.11	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			733.79020	743.641	13.18	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			68.29020	68.341	13.18	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			200.96250	208.308	15.10	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			535.46250	533.008	15.10	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			52.88380	56.295	17.86	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,387.38380	1,380.995	17.86	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			970.89110	988.117	14.78	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			137.39110	143.917	14.78	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			417.36230	433.580	16.12	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			583.86230	589.380	16.12	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			183.27880	193.630	18.34	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,349.77880	1,349.430	18.34	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			2,059.36120	2,075.071	14.83	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			30.16120	33.271	14.83	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			1,189.75090	1,210.037	14.46	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			160.55090	168.237	14.46	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			604.49490	624.868	15.55	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			575.29490	583.068	15.55	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	15,654
€ / R	On	13/06/2014	Foreign Exchange Future			14.68980		14.64540			77,283,037.80	5,261	69,935
€ / R	On	15/09/2014	Foreign Exchange Future			14.91830		14.87140			16,589,149.60	1,112	20,092
€ / R	On	12/12/2014	Foreign Exchange Future			15.14840		15.09950			1,378,504.40	91	9,484
€ / R	On	16/03/2015	Foreign Exchange Future			15.41690		15.36380			0.00	0	1,400
€ / R	On	15/06/2015	Foreign Exchange Future			15.69040		15.63540			0.00	0	0
Total € / R Future											95,250,691.80	6,464	100,911
€ / R	On	13/06/2014	Foreign Exchange Option	13.79	Call			857.36100	901.535	17.95	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.79	Put			1.96100	1.735	17.95	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.80	Call			847.47520	891.634	17.90	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.85	Call			70.50360	79.634	15.78	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	16.35	Call			0.36540	0.373	23.92	0.00	0	4,200
€ / R	On	13/06/2014	Foreign Exchange Option	13.81	Put			2.19590	1.937	17.86	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.15	Call			511.77030	552.829	16.70	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.15	Put			16.37030	13.029	16.70	0.00	0	8,800
€ / R	On	13/06/2014	Foreign Exchange Option	14.40	Call			301.45110	334.671	16.06	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.40	Put			56.05110	44.871	16.06	0.00	0	8,800
€ / R	On	13/06/2014	Foreign Exchange Option	14.45	Put			69.41450	55.907	15.93	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.85	Put			275.10360	239.834	15.78	0.00	0	5,000
€ / R	On	13/06/2014	Foreign Exchange Option	15.07	Call			28.90890	32.829	16.48	0.00	0	3,000
€ / R	On	13/06/2014	Foreign Exchange Option	15.07	Put			453.50890	413.029	16.48	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.85	Call			798.14930	842.212	17.67	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.85	Put			2.74930	2.412	17.67	0.00	0	14,800
€ / R	On	13/06/2014	Foreign Exchange Option	13.80	Put			2.07520	1.833	17.90	0.00	0	27,500
€ / R	On	13/06/2014	Foreign Exchange Option	13.81	Call			837.59590	881.737	17.86	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	16.35	Put			1,704.96540	1,660.573	23.92	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	16.40	Call			0.31050	0.317	24.17	0.00	0	12,500
€ / R	On	13/06/2014	Foreign Exchange Option	16.40	Put			1,754.91050	1,710.517	24.17	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.45	Call			264.81450	295.707	15.93	0.00	0	1,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			687.48000	726.211	12.12	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			166.08000	157.911	12.12	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			1,550.39930	1,513.842	15.77	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			700.97390	739.941	12.09	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			159.57390	151.641	12.09	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			694.20450	733.056	12.10	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			162.80450	154.756	12.10	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			150.12600	142.546	12.05	0.00	0	650
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			680.79780	719.409	12.13	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			169.39780	161.109	12.13	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			158.17860	175.187	14.44	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			996.77860	966.887	14.44	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			81.79930	92.142	15.77	0.00	0	800

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			1,357.47240	1,402.246	11.85	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			26.07240	23.946	11.85	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			949.63470	992.843	11.86	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			78.23470	74.543	11.86	0.00	0	6,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			721.52600	760.846	12.05	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			233.47540	251.816	14.95	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,433.97540	1,403.416	14.95	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			1,446.96880	1,491.180	12.04	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			87.46880	82.780	12.04	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			1,472.62620	1,516.981	12.04	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			83.12620	78.581	12.04	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,661.21600	1,708.756	12.40	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			61.71600	60.356	12.40	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			1,489.82580	1,534.275	12.04	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			80.32580	75.875	12.04	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			1,481.21660	1,525.619	12.04	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			81.71660	77.219	12.04	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			904.04250	943.554	12.92	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			500.24250	486.654	12.92	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			914.29860	953.971	12.89	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			490.49860	477.071	12.89	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			909.15790	948.750	12.91	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			495.35790	481.850	12.91	0.00	0	0
€ / R	On	15/06/2015	Foreign Exchange Option	15.39	Put			717.45880	702.431	13.43	0.00	0	0
€ / R	On	15/06/2015	Foreign Exchange Option	15.40	Call			958.38740	998.281	13.44	0.00	0	0
€ / R	On	15/06/2015	Foreign Exchange Option	15.40	Put			722.98740	707.881	13.44	0.00	0	0
€ / R	On	15/06/2015	Foreign Exchange Option	15.41	Call			953.93630	993.758	13.45	0.00	0	0
€ / R	On	15/06/2015	Foreign Exchange Option	15.41	Put			728.53630	713.358	13.45	0.00	0	0
€ / R	On	15/06/2015	Foreign Exchange Option	15.39	Call			962.85880	1,002.831	13.43	0.00	0	0
Total € / R Option											0.00	0	139,974
Total € / R											95,250,691.80	6,464	240,885
AU\$ / R	On	13/06/2014	Foreign Exchange Future			9.99660		9.94070			29,989,800.00	3,000	5,492
AU\$ / R	On	15/09/2014	Foreign Exchange Future			10.08500		10.02740			15,480,475.00	1,535	10,780
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.17590		10.11730			1,424,626.00	140	460
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.28490		10.22420			0.00	0	0
AU\$ / R	On	15/06/2015	Foreign Exchange Future			10.39450		10.33440			0.00	0	0
Total AU\$ / R Future											46,894,901.00	4,675	16,732
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.90	Call			103.76780	140.316	13.36	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.90	Put			63.06780	43.716	13.36	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.91	Call			97.65300	133.208	13.28	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.70	Call			257.37340	307.464	14.93	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.70	Put			16.67340	10.864	14.93	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.89	Call			110.06420	147.578	13.44	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.91	Put			66.95300	46.608	13.28	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	10.70	Call			1.00250	1.175	18.95	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.89	Put			59.36420	40.978	13.44	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	10.70	Put			760.30250	704.575	18.95	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Call			740.98310	796.775	18.51	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Put			0.28310	0.175	18.51	0.00	0	201
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			543.14430	592.933	11.27	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			65.74430	57.933	11.27	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			535.35170	584.819	11.27	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			67.95170	59.819	11.27	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			551.10240	601.093	11.28	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			63.70240	56.093	11.28	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			761.03190	812.199	11.65	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			93.73190	86.299	11.65	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			652.14860	701.141	11.52	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			124.84860	115.241	11.52	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			644.64560	693.468	11.51	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			130.15960	119.931	11.50	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			366.95780	404.369	11.57	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			299.65780	278.470	11.57	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			146.67120	163.875	12.75	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			127.34560	117.568	11.51	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			779.37120	737.975	12.75	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			637.45960	685.831	11.50	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			531.71310	574.121	11.82	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			317.51310	299.221	11.82	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			542.72740	585.422	11.81	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			308.52740	290.522	11.81	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			537.20080	579.754	11.81	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			313.00080	294.854	11.81	0.00	0	0
AU\$ / R	On	15/06/2015	Foreign Exchange Option	10.25	Put			457.02480	437.497	12.13	0.00	0	0
AU\$ / R	On	15/06/2015	Foreign Exchange Option	10.26	Call			536.67580	577.078	12.13	0.00	0	0
AU\$ / R	On	15/06/2015	Foreign Exchange Option	10.26	Put			462.27580	442.578	12.13	0.00	0	0
AU\$ / R	On	15/06/2015	Foreign Exchange Option	10.24	Call			546.20650	586.948	12.12	0.00	0	0
AU\$ / R	On	15/06/2015	Foreign Exchange Option	10.24	Put			451.80650	432.448	12.12	0.00	0	0
AU\$ / R	On	15/06/2015	Foreign Exchange Option	10.25	Call			541.42480	581.997	12.13	0.00	0	0
Total AU\$ / R Option											0.00	0	1,206
Total AU\$ / R											46,894,901.00	4,675	17,938
CAD/ R	On	13/06/2014	Foreign Exchange Future			9.85280		9.85440			0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.98280		9.98290			0.00	0	75
CAD/ R	On	12/12/2014	Foreign Exchange Future			10.11290		10.11210			0.00	0	0
Total CAD/ R Future											0.00	0	75
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.85	Put			74.24220	70.826	11.70	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
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.86	Call			74.22950	69.212	11.78	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.86	Put			79.82950	76.412	11.78	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.84	Call			84.31170	79.270	11.78	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.84	Put			69.91170	66.470	11.78	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.85	Call			78.64220	73.626	11.70	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			230.50810	228.528	10.97	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			237.60810	235.728	10.97	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			225.91340	223.952	10.98	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			243.01340	241.152	10.98	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			221.83270	219.892	11.01	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			248.93270	247.092	11.01	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			405.90770	408.986	11.86	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			283.80770	286.086	11.86	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			400.81210	403.880	11.87	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			288.71210	290.980	11.87	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			395.76430	398.821	11.88	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			293.66430	295.921	11.88	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	75
CF CANDCO	n	12/12/2014	Foreign Exchange Future			92.82320		-64.58130			0.00	0	1,942
Total CF CANDO CAFC Future											0.00	0	1,942
Total CF CANDO CAFC											0.00	0	1,942
CF CANDCO	n	12/12/2014	Foreign Exchange Future			803.85220		743.78830			0.00	0	26,600
Total CF CANDO CAFE Future											0.00	0	26,600
Total CF CANDO CAFE											0.00	0	26,600
CF CANDCO	n	12/12/2014	Foreign Exchange Future			886.99770		823.96480			0.00	0	3,116
Total CF CANDO CAFH Future											0.00	0	3,116
Total CF CANDO CAFH											0.00	0	3,116
CF CANDCO	n	12/12/2014	Foreign Exchange Future			94.21620		-7.51670			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			750.51370		690.95230			0.00	0	1,871
Total CF CANDO CAFK Future											0.00	0	1,871
Total CF CANDO CAFK											0.00	0	1,871

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDCO	On 15/09/2014	Foreign Exchange Future			113.77760		98.70650			0.00	0	5,000
Total CF CANDO CAFM Future										0.00	0	5,000
Total CF CANDO CAFM										0.00	0	5,000
CF CANDCO	On 25/06/2014	Foreign Exchange Future			217.37740		159.24080			0.00	0	5,000
Total CF CANDO CAFS Future										0.00	0	5,000
Total CF CANDO CAFS										0.00	0	5,000
CF CANDCO	On 17/06/2014	Foreign Exchange Future			133.03750		89.59730			0.00	0	10,000
Total CF CANDO CAFT Future										0.00	0	10,000
Total CF CANDO CAFT										0.00	0	10,000
CHF / R	On 13/06/2014	Foreign Exchange Future			12.04290		11.98960			0.00	0	1,181
CHF / R	On 15/09/2014	Foreign Exchange Future			12.24110		12.18610			0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Future			12.44050		12.38410			0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Future			12.67340		12.61390			0.00	0	100
Total CHF / R Future										0.00	0	1,281
CHF / R	On 13/06/2014	Foreign Exchange Option	11.59	Call			416.14500	465.697	17.77	0.00	0	0
CHF / R	On 13/06/2014	Foreign Exchange Option	11.59	Put			16.54500	12.797	17.77	0.00	0	0
CHF / R	On 13/06/2014	Foreign Exchange Option	11.60	Call			407.12350	456.467	17.73	0.00	0	0
CHF / R	On 13/06/2014	Foreign Exchange Option	11.60	Put			17.52350	13.567	17.73	0.00	0	0
CHF / R	On 13/06/2014	Foreign Exchange Option	11.61	Call			398.15260	447.278	17.69	0.00	0	0
CHF / R	On 13/06/2014	Foreign Exchange Option	11.61	Put			18.55260	14.378	17.69	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	12.99	Call			117.25170	132.893	15.00	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	12.99	Put			921.15170	881.793	15.00	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	13.00	Call			115.66350	131.135	15.02	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	13.00	Put			929.56350	890.034	15.02	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	13.01	Call			114.09680	129.399	15.04	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	13.01	Put			937.99680	898.299	15.04	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.24	Call			539.83660	575.656	13.16	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.24	Put			395.73660	375.156	13.16	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.25	Call			535.06530	570.703	13.18	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.25	Put			400.96530	380.203	13.18	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.26	Call			530.32970	565.789	13.19	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.26	Put			406.22970	385.289	13.19	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	12.99	Call			476.77460	505.804	14.42	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	12.99	Put			852.87460	822.404	14.42	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	13.00	Call			473.69220	502.579	14.44	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	13.00	Put			859.79220	829.179	14.44	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	13.01	Call			470.63130	499.376	14.46	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	13.01	Put			866.73130	835.976	14.46	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CHF / R Option								0.00	0	0
Total CHF / R								0.00	0	1,281
CNH / R On 13/06/2014			1.72310		1.71940			0.00	0	0
CNH / R On 15/09/2014			1.74080		1.73740			0.00	0	0
CNH / R On 12/12/2014			1.76050		1.75720			0.00	0	0
Total CNH / R Future								0.00	0	0
CNH / R On 13/06/2014	1.71	Call			194.31470	214.835	12.99	0.00	0	0
CNH / R On 13/06/2014	1.71	Put			100.31470	83.835	12.99	0.00	0	0
CNH / R On 13/06/2014	1.69	Call			336.55750	364.923	13.30	0.00	0	0
CNH / R On 13/06/2014	1.69	Put			42.55750	33.923	13.30	0.00	0	0
CNH / R On 13/06/2014	1.70	Call			255.90230	281.610	12.69	0.00	0	0
CNH / R On 13/06/2014	1.70	Put			61.90230	50.610	12.69	0.00	0	0
CNH / R On 15/09/2014	2.00	Put			2,655.37880	2,623.578	15.76	0.00	0	0
CNH / R On 15/09/2014	2.01	Call			26.24840	28.159	15.84	0.00	0	0
CNH / R On 15/09/2014	2.01	Put			2,752.24840	2,720.159	15.84	0.00	0	0
CNH / R On 15/09/2014	1.99	Call			32.88670	35.410	15.67	0.00	0	0
CNH / R On 15/09/2014	1.99	Put			2,558.88670	2,527.410	15.67	0.00	0	0
CNH / R On 15/09/2014	2.00	Call			29.37880	31.578	15.76	0.00	0	0
CNH / R On 12/12/2014	1.74	Call			729.47820	752.569	12.77	0.00	0	0
CNH / R On 12/12/2014	1.74	Put			557.47820	547.569	12.77	0.00	0	0
CNH / R On 12/12/2014	1.75	Call			679.03020	701.116	12.78	0.00	0	0
CNH / R On 12/12/2014	1.75	Put			607.03020	596.116	12.78	0.00	0	0
CNH / R On 12/12/2014	1.76	Call			636.04090	657.163	12.89	0.00	0	0
CNH / R On 12/12/2014	1.76	Put			664.04090	652.163	12.89	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			9.08610		9.06450			0.00	0	0
NZ\$ / R On 15/09/2014			9.17050		9.14700			0.00	0	0
NZ\$ / R On 12/12/2014			9.23380		9.20930			0.00	0	0
Total NZ\$ / R Future								0.00	0	0
NZ\$ / R On 13/06/2014	8.44	Put			0.35250	0.217	17.13	0.00	0	0
NZ\$ / R On 13/06/2014	8.45	Call			614.88880	636.340	17.05	0.00	0	0
NZ\$ / R On 13/06/2014	8.45	Put			0.38880	0.240	17.05	0.00	0	0
NZ\$ / R On 13/06/2014	8.46	Call			604.92870	626.366	16.98	0.00	0	0
NZ\$ / R On 13/06/2014	8.46	Put			0.42870	0.266	16.98	0.00	0	0
NZ\$ / R On 13/06/2014	8.44	Call			624.85250	646.317	17.13	0.00	0	0
NZ\$ / R On 15/09/2014	9.24	Call			136.97950	147.124	9.21	0.00	0	0
NZ\$ / R On 15/09/2014	9.24	Put			229.97950	216.624	9.21	0.00	0	0
NZ\$ / R On 15/09/2014	9.25	Call			133.65500	143.622	9.25	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
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Put			236.65500	223.122	9.25	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Call			130.40920	140.201	9.29	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			243.40920	229.701	9.29	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Call			303.81630	319.147	10.17	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Put			234.51630	225.347	10.17	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Call			298.71800	313.973	10.18	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Put			239.41800	230.173	10.18	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Call			293.68230	308.862	10.19	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Put			244.38230	235.062	10.19	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			1.36190		1.36210			0.00	0	300
QUANTO €	On	15/09/2014	Foreign Exchange Future			1.36200		1.36220			0.00	0	125
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.36240		1.36250			0.00	0	0
Total QUANTO € / \$ Future											0.00	0	425
Total QUANTO € / \$											0.00	0	425
R / ¥	EN	On	13/06/2014	Foreign Exchange Future		9.52810	0.10495	9.53740			0.00	0	0
R / ¥	EN	On	15/09/2014	Foreign Exchange Future		9.52240	0.10495	9.53160			0.00	0	0
Total R / ¥EN Future											0.00	0	0
R / ¥	EN	On	13/06/2014	Foreign Exchange Option	9.99	Call	0.10495	36.19070	32.908	16.43	0.00	0	0
R / ¥	EN	On	13/06/2014	Foreign Exchange Option	9.99	Put	0.10495	4,562.19070	4,651.908	16.43	0.00	0	0
R / ¥	EN	On	13/06/2014	Foreign Exchange Option	10.00	Call	0.10495	33.23200	30.238	16.47	0.00	0	0
R / ¥	EN	On	13/06/2014	Foreign Exchange Option	10.00	Put	0.10495	4,659.23200	4,749.238	16.47	0.00	0	0
R / ¥	EN	On	13/06/2014	Foreign Exchange Option	10.01	Call	0.10495	30.50120	27.774	16.51	0.00	0	0
R / ¥	EN	On	13/06/2014	Foreign Exchange Option	10.01	Put	0.10495	4,756.50120	4,846.774	16.51	0.00	0	0
R / ¥	EN	On	15/09/2014	Foreign Exchange Option	9.61	Put	0.10495	3,134.19370	3,213.616	13.58	0.00	0	0
R / ¥	EN	On	15/09/2014	Foreign Exchange Option	9.59	Call	0.10495	2,441.71980	2,428.367	13.60	0.00	0	0
R / ¥	EN	On	15/09/2014	Foreign Exchange Option	9.59	Put	0.10495	3,025.71980	3,104.367	13.60	0.00	0	0
R / ¥	EN	On	15/09/2014	Foreign Exchange Option	9.60	Call	0.10495	2,395.65700	2,382.695	13.59	0.00	0	0
R / ¥	EN	On	15/09/2014	Foreign Exchange Option	9.60	Put	0.10495	3,079.65700	3,158.695	13.59	0.00	0	0
R / ¥	EN	On	15/09/2014	Foreign Exchange Option	9.61	Call	0.10495	2,350.19370	2,337.616	13.58	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			21,127.13000		21,070.31000			0.00	0	0
RAIN	On	15/09/2014	Foreign Exchange Future			21,427.70000		21,369.22000			0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRY / R	On	13/06/2014	Foreign Exchange Future			5.07670		5.06350			0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Future			5.05110		5.03620			0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Future			5.03010		5.01550			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.04	Call			36.79520	45.518	7.13	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.04	Put			13.29520	8.818	7.13	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.05	Call			29.79190	37.781	6.90	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.05	Put			16.29190	11.081	6.90	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.06	Call			24.98210	31.941	7.12	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.06	Put			21.48210	15.241	7.12	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Call			315.94450	329.521	10.70	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			19.74450	18.421	10.70	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			307.14140	320.652	10.65	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			20.94140	19.552	10.65	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			298.40390	311.844	10.60	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			22.20390	20.744	10.60	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			170.08610	177.914	10.49	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			134.58610	127.814	10.49	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			164.38580	172.011	10.45	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			138.88580	131.911	10.45	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			158.78940	166.207	10.41	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			143.28940	136.107	10.41	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0
Total Futures											691 056 622.20	58,353	1,185,422
Total Options											17 391 629.53	68,809	2,264,642
Grand Total:											708,448,251.73	127,162	3,450,064