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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/06/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 13/06/2014 Foreign Exchange Future			10.69780		10.76920			1,287,876,048.60	120,387	331,516
\$ / R On 17/06/2014 Foreign Exchange Future			10.69780		10.77410			0.00	0	0
\$ / R On 18/06/2014 Foreign Exchange Future			10.69310		10.77490			0.00	0	0
\$ / R On 19/06/2014 Foreign Exchange Future			10.69470		10.77580			0.00	0	0
\$ / R On 20/06/2014 Foreign Exchange Future			10.69640		10.77670			385,070,400.00	36,000	36,000
\$ / R On 24/06/2014 Foreign Exchange Future			10.70300		10.78130			0.00	0	0
\$ / R On 25/06/2014 Foreign Exchange Future			10.70470		10.78320			0.00	0	0
\$ / R On 26/06/2014 Foreign Exchange Future			10.70640		10.78520			0.00	0	0
\$ / R On 27/06/2014 Foreign Exchange Future			10.70810		10.78720			0.00	0	0
\$ / R On 30/06/2014 Foreign Exchange Future			10.71330		10.79320			0.00	0	201
\$ / R On 08/07/2014 Foreign Exchange Future			10.72700		10.80900			0.00	0	0
\$ / R On 10/07/2014 Foreign Exchange Future			10.73050		10.81300			0.00	0	0
\$ / R On 28/07/2014 Foreign Exchange Future			10.76190		10.84590			0.00	0	348
\$ / R On 29/07/2014 Foreign Exchange Future			10.76360		10.84770			26,220,129.60	2,436	4,872
\$ / R On 08/08/2014 Foreign Exchange Future			10.78120		10.86550			0.00	0	0
\$ / R On 22/08/2014 Foreign Exchange Future			10.80590		10.89070			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.81480		10.89980			0.00	0	1,959
\$ / R On 28/08/2014 Foreign Exchange Future			10.81660		10.90160			0.00	0	0
\$ / R On 08/09/2014 Foreign Exchange Future			10.83620		10.92150			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.84870		10.93420			1,983,348,485.30	182,819	685,718
\$ / R On 22/09/2014 Foreign Exchange Future			10.86160		10.94750			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/09/2014	Foreign Exchange Future			10.86900		10.95510			0.00	0	162
\$ / R	On	29/09/2014	Foreign Exchange Future			10.87460		10.96080			0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Future			10.89140		10.97800			0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Future			10.93050		11.01790			0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Future			10.94170		11.02930			0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Future			10.98080		11.06920			0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Future			10.98640		11.07490			0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Future			11.01060		11.09960			0.00	0	4,000
\$ / R	On	12/12/2014	Foreign Exchange Future			11.01240		11.10150			234,090,586.80	21,257	86,294
\$ / R	On	15/12/2014	Foreign Exchange Future			11.01800		11.10720			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			11.03360		11.12350			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			11.10470		11.19680			0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Future			11.16010		11.25390			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			11.16210		11.25590			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.19760		11.29280			67,185,600.00	6,000	23,025
\$ / R	On	27/03/2015	Foreign Exchange Future			11.22040		11.31630			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.28690		11.38450			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.34720		11.44620			0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Future			11.38670		11.48670			0.00	0	4,636
\$ / R	On	26/06/2015	Foreign Exchange Future			11.40990		11.51010			0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Future			11.47980		11.58040			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.54130		11.64210			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.57940		11.68040			0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Future			11.60910		11.71020			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.67260		11.77410			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.73190		11.83370			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.78700		11.88900			0.00	0	0
<b>Total \$ / R Future</b>											<b>3,983,791,250.30</b>	<b>368,899</b>	<b>1,178,731</b>
\$ / R	On	13/06/2014	Foreign Exchange Option	8.75	Call			2,019.20000	1,947.800	23.54	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.75	Put			0.00000	0.000	23.54	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.78	Call			1,989.20000	1,917.800	24.44	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.78	Put			0.00000	0.000	24.44	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	8.80	Call			1,969.20000	1,897.800	25.04	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.80	Put			0.00000	0.000	25.04	0.00	0	920
\$ / R	On	13/06/2014	Foreign Exchange Option	9.00	Call			1,769.20000	1,697.800	31.04	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.00	Put			0.00000	0.000	31.04	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Call			1,569.20000	1,497.800	37.05	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Put			0.00000	0.000	37.05	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.59	Call			1,179.20000	1,107.801	48.76	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.59	Put			0.00000	0.001	48.76	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.60	Call			1,169.20000	1,097.801	49.06	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.60	Put			0.00000	0.001	49.06	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.61	Call			1,159.20000	1,087.801	49.36	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.61	Put			0.00000	0.001	49.36	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.75	Call			1,019.20000	947.804	46.10	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2014	Foreign Exchange Option	9.75	Put			0.00000	0.004	46.10	0.00	0	250
\$ / R	On	13/06/2014	Foreign Exchange Option	9.78	Call			989.20000	917.804	44.76	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.78	Put			0.00000	0.004	44.76	0.00	0	920
\$ / R	On	13/06/2014	Foreign Exchange Option	9.80	Call			969.20000	897.804	43.86	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.80	Put			0.00000	0.004	43.86	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.97	Call			799.20000	727.805	36.23	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	9.97	Put			0.00000	0.005	36.23	0.00	0	24,582
\$ / R	On	13/06/2014	Foreign Exchange Option	10.00	Call			769.20000	697.805	34.88	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.00	Put			0.00000	0.005	34.88	0.00	0	10,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.01	Call			759.20000	687.805	34.44	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.01	Put			0.00000	0.005	34.44	0.00	0	50
\$ / R	On	13/06/2014	Foreign Exchange Option	10.02	Call			749.20000	677.805	33.99	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.02	Put			0.00000	0.005	33.99	0.00	0	6,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.13	Call			639.20030	567.807	29.05	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.13	Put			0.00030	0.007	29.05	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	10.15	Call			619.20070	547.807	28.15	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.15	Put			0.00070	0.007	28.15	0.00	0	47,500
\$ / R	On	13/06/2014	Foreign Exchange Option	10.20	Call			569.20460	497.813	26.89	0.00	0	1,500
\$ / R	On	13/06/2014	Foreign Exchange Option	10.20	Put			0.00460	0.014	26.89	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.45	Call			319.70870	248.396	20.58	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.45	Put			0.50870	0.596	20.58	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.50	Call			270.29890	199.162	19.32	0.00	0	11,500
\$ / R	On	13/06/2014	Foreign Exchange Option	10.50	Put			1.09890	1.362	19.32	0.00	0	15,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.57	Call			202.34280	132.168	17.55	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.57	Put			3.14280	4.368	17.55	0.00	0	11,250
\$ / R	On	13/06/2014	Foreign Exchange Option	10.60	Call			174.05880	104.952	16.79	0.00	0	1,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.60	Put			4.85880	7.152	16.79	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.63	Call			146.62380	79.385	16.03	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.63	Put			7.42380	11.585	16.03	0.00	0	11,250
\$ / R	On	13/06/2014	Foreign Exchange Option	10.64	Call			137.72480	71.359	15.78	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.64	Put			8.52480	13.559	15.78	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.65	Call			128.97290	63.635	15.53	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.65	Put			9.77290	15.835	15.53	0.00	0	2,350
\$ / R	On	13/06/2014	Foreign Exchange Option	10.67	Call			111.97610	49.234	15.02	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.67	Put			12.77610	21.434	15.02	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.75	Call			53.46750	14.808	15.57	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.75	Put			34.26750	67.008	15.57	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.80	Call			27.54570	6.825	16.88	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.80	Put			58.34570	109.025	16.88	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.81	Call			24.49390	5.833	17.14	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.81	Put			65.29390	118.033	17.14	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.90	Call			8.20880	1.436	19.49	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.90	Put			139.00880	203.636	19.49	0.00	0	7,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.91	Call			7.25950	1.233	19.75	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.91	Put			148.05950	213.433	19.75	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	10.95	Call			4.45100	0.680	20.79	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.95	Put			185.25100	252.880	20.79	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2014	Foreign Exchange Option	10.96	Call			3.94270	0.587	21.05	0.00	0	3,000
\$ / R	On	13/06/2014	Foreign Exchange Option	10.96	Put			194.74270	262.787	21.05	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.00	Call			2.44220	0.333	22.10	0.00	0	20,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.00	Put			233.24220	302.533	22.10	121,618.11	402	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.01	Call			2.17050	0.290	22.36	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.01	Put			242.97050	312.490	22.36	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.02	Call			1.93060	0.253	22.62	0.00	0	5,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.02	Put			252.73060	322.453	22.62	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.10	Call			0.78200	0.089	24.71	0.00	0	6,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.10	Put			331.58200	402.289	24.71	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.12	Call			0.63020	0.070	25.23	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.12	Put			351.43020	422.270	25.23	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.13	Call			0.56660	0.062	25.49	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.13	Put			361.36660	432.262	25.49	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.16	Call			0.41450	0.044	26.27	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.16	Put			391.21450	462.244	26.27	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.18	Call			0.33840	0.035	26.80	0.00	0	2,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.18	Put			411.13840	482.235	26.80	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.20	Call			0.27750	0.028	27.32	0.00	0	15,000
\$ / R	On	13/06/2014	Foreign Exchange Option	11.20	Put			431.07750	502.228	27.32	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.36	Call			0.06820	0.014	33.26	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.36	Put			590.86820	662.214	33.26	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.50	Call			0.03650	0.012	39.17	0.00	0	2,500
\$ / R	On	13/06/2014	Foreign Exchange Option	11.50	Put			730.83650	802.212	39.17	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.60	Call			0.02580	0.011	43.39	0.00	0	250
\$ / R	On	13/06/2014	Foreign Exchange Option	11.60	Put			830.82580	902.211	43.39	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.90	Call			0.01280	0.001	49.12	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	11.90	Put			1,130.81280	1,202.201	49.12	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.00	Call			0.01070	0.000	48.73	0.00	0	46,682
\$ / R	On	13/06/2014	Foreign Exchange Option	12.00	Put			1,230.81070	1,302.200	48.73	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.05	Call			0.00990	0.000	48.53	0.00	0	21,000
\$ / R	On	13/06/2014	Foreign Exchange Option	12.05	Put			1,280.80990	1,352.200	48.53	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.20	Call			0.00810	0.000	47.94	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.20	Put			1,430.80810	1,502.200	47.94	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.24	Call			0.00780	0.000	47.79	0.00	0	15,489
\$ / R	On	13/06/2014	Foreign Exchange Option	12.24	Put			1,470.80780	1,542.200	47.79	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.50	Call			0.00630	0.000	46.77	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.50	Put			1,730.80630	1,802.200	46.77	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.90	Call			0.00550	0.000	45.65	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	12.90	Put			2,130.80550	2,202.200	45.65	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.30	Call			0.00000	0.000	47.59	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.30	Put			2,530.80000	2,602.200	47.59	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.65	Call			0.00000	0.000	49.29	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	13.65	Put			2,880.80000	2,952.200	49.29	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Call			2,319.20000	2,247.800	17.54	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Put			0.00000	0.000	17.54	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.64	Call			2,129.20000	2,057.800	20.23	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	8.64	Put			0.00000	0.000	20.23	0.00	0	24,582
\$ / R	On	13/06/2014	Foreign Exchange Option	14.00	Call			0.00000	0.000	50.51	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	14.00	Put			3,230.80000	3,302.200	50.51	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.00	Call			2,769.20000	2,697.800	17.55	0.00	0	0
\$ / R	On	13/06/2014	Foreign Exchange Option	8.00	Put			0.00000	0.000	17.55	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.59	Call			1,184.10800	1,107.809	25.48	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.59	Put			0.00800	0.009	25.48	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.60	Call			1,174.10800	1,097.809	25.26	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.60	Put			0.00800	0.009	25.26	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	9.61	Call			1,164.10810	1,087.809	25.05	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.75	Put			53.82790	94.174	12.93	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.52	Put			7.28700	13.350	13.82	0.00	0	2,500
\$ / R	On	17/06/2014	Foreign Exchange Option	10.55	Call			233.81320	165.511	13.57	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.55	Put			9.71320	17.711	13.57	0.00	0	5,000
\$ / R	On	17/06/2014	Foreign Exchange Option	10.73	Call			90.33420	48.649	12.68	0.00	0	1,500
\$ / R	On	17/06/2014	Foreign Exchange Option	10.73	Put			46.23420	80.849	12.68	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.75	Call			77.92790	41.974	12.93	0.00	0	7,000
\$ / R	On	17/06/2014	Foreign Exchange Option	9.61	Put			0.00810	0.009	25.05	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.36	Call			415.54090	340.418	15.17	0.00	0	10,000
\$ / R	On	17/06/2014	Foreign Exchange Option	10.36	Put			1.44090	2.619	15.17	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.47	Call			308.55480	235.985	14.24	0.00	0	0
\$ / R	On	17/06/2014	Foreign Exchange Option	10.47	Put			4.45480	8.185	14.24	0.00	0	2,500
\$ / R	On	17/06/2014	Foreign Exchange Option	10.52	Call			261.38700	191.150	13.82	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	10.52	Call			264.65680	192.364	14.13	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	10.52	Put			9.75680	19.264	14.13	0.00	0	2,500
\$ / R	On	18/06/2014	Foreign Exchange Option	12.24	Call			0.02300	0.023	29.89	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	12.24	Put			1,465.12300	1,546.923	29.89	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	8.78	Call			1,994.90430	1,913.105	39.33	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	8.78	Put			0.00430	0.005	39.33	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.13	Call			645.17110	563.694	17.43	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.13	Put			0.27110	0.594	17.43	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.47	Call			311.15880	235.851	14.55	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.47	Put			6.25880	12.751	14.55	0.00	0	2,500
\$ / R	On	19/06/2014	Foreign Exchange Option	10.61	Call			190.10680	128.715	13.47	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.61	Put			24.30680	44.015	13.47	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.66	Call			150.88980	95.880	13.10	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.66	Put			35.08980	61.180	13.10	0.00	0	0
\$ / R	On	20/06/2014	Foreign Exchange Option	10.70	Call			127.35580	78.461	12.70	0.00	0	10,000
\$ / R	On	20/06/2014	Foreign Exchange Option	10.70	Put			50.65580	82.061	12.70	0.00	0	0
\$ / R	On	20/06/2014	Foreign Exchange Option	10.75	Call			95.80180	58.668	13.06	0.00	0	15,000
\$ / R	On	20/06/2014	Foreign Exchange Option	10.75	Put			69.10180	112.268	13.06	0.00	0	0
\$ / R	On	20/06/2014	Foreign Exchange Option	10.60	Call			202.31980	140.827	13.35	0.00	0	5,000
\$ / R	On	20/06/2014	Foreign Exchange Option	10.60	Put			25.61980	44.427	13.35	0.00	0	0
\$ / R	On	20/06/2014	Foreign Exchange Option	10.80	Call			68.94030	43.234	13.42	432,336.00	10,000	5,000
\$ / R	On	20/06/2014	Foreign Exchange Option	10.80	Put			92.24030	146.834	13.42	0.00	0	0
\$ / R	On	20/06/2014	Foreign Exchange Option	10.65	Call			0.00000	107.391	13.03	0.00	0	0
\$ / R	On	20/06/2014	Foreign Exchange Option	10.65	Put			0.00000	60.991	13.03	1,219,830.00	20,000	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	24/06/2014	Foreign Exchange Option	10.74	Call			117.69870	77.098	12.18	0.00	0	0
\$ / R	On	24/06/2014	Foreign Exchange Option	10.74	Put			76.39870	114.098	12.18	0.00	0	3,000
\$ / R	On	24/06/2014	Foreign Exchange Option	9.97	Call			811.58510	733.528	15.46	0.00	0	0
\$ / R	On	24/06/2014	Foreign Exchange Option	9.97	Put			0.28510	0.528	15.46	0.00	0	0
\$ / R	On	24/06/2014	Foreign Exchange Option	9.98	Call			801.60950	723.574	15.41	0.00	0	0
\$ / R	On	24/06/2014	Foreign Exchange Option	9.98	Put			0.30950	0.574	15.41	0.00	0	0
\$ / R	On	24/06/2014	Foreign Exchange Option	9.99	Call			791.63590	713.623	15.36	0.00	0	0
\$ / R	On	24/06/2014	Foreign Exchange Option	9.99	Put			0.33590	0.623	15.36	0.00	0	0
\$ / R	On	25/06/2014	Foreign Exchange Option	10.45	Call			346.96280	277.240	13.03	0.00	0	5,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.45	Put			13.76280	22.540	13.03	0.00	0	2,500
\$ / R	On	25/06/2014	Foreign Exchange Option	10.54	Call			268.30750	204.062	12.64	0.00	0	10,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.54	Put			25.10750	39.362	12.64	0.00	0	10,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.55	Call			259.96090	196.456	12.60	0.00	0	2,500
\$ / R	On	25/06/2014	Foreign Exchange Option	10.55	Put			26.76090	41.756	12.60	0.00	0	2,500
\$ / R	On	25/06/2014	Foreign Exchange Option	10.44	Call			356.03570	285.827	13.07	0.00	0	0
\$ / R	On	25/06/2014	Foreign Exchange Option	10.44	Put			12.83570	21.127	13.07	0.00	0	10,000
\$ / R	On	26/06/2014	Foreign Exchange Option	10.40	Call			395.63370	324.067	13.15	0.00	0	0
\$ / R	On	26/06/2014	Foreign Exchange Option	10.40	Put			10.43370	17.667	13.15	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	10.74	Call			132.15460	89.988	12.13	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	10.74	Put			84.95460	121.888	12.13	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Call			91.36600	62.304	12.55	0.00	0	4,700
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Put			124.16600	174.204	12.55	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Call			2,487.20000	2,408.100	14.16	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	14.16	0.00	0	4,700
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Call			109.83840	77.192	12.11	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Put			116.63840	163.892	12.11	0.00	0	500
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Call			0.26730	0.204	21.85	0.00	0	500
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Put			1,607.06730	1,686.904	21.85	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.74	Call			170.83370	125.507	11.54	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.74	Put			101.83370	138.507	11.54	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.80	Call			139.37840	102.500	11.86	0.00	0	10,000
\$ / R	On	08/07/2014	Foreign Exchange Option	10.80	Put			130.37840	175.500	11.86	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.60	Call			260.71140	202.054	11.34	0.00	0	10,000
\$ / R	On	08/07/2014	Foreign Exchange Option	10.60	Put			51.71140	75.054	11.34	0.00	0	0
\$ / R	On	10/07/2014	Foreign Exchange Option	10.74	Call			178.15390	132.180	11.54	0.00	0	250
\$ / R	On	10/07/2014	Foreign Exchange Option	10.74	Put			105.15390	141.680	11.54	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Call			193.12180	152.068	11.75	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Put			167.22180	210.168	11.75	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Call			2,545.92360	2,461.913	19.48	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Put			0.02360	0.013	19.48	0.00	0	4,700
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Call			101.52170	78.598	13.05	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Put			353.82170	414.998	13.05	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Call			10.99270	7.381	16.92	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Put			1,253.29270	1,333.781	16.92	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Call			2.36280	1.367	17.57	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Put			1,774.66280	1,857.767	17.57	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Call			206.20940	162.712	11.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Put			158.50940	199.112	11.68	0.00	0	500
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Call			267.53770	217.487	11.57	0.00	0	250
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Put			142.03770	176.287	11.57	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			892.77350	809.965	11.31	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			12.07350	14.065	11.31	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			597.82850	523.883	10.93	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			37.12850	47.983	10.93	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			31.75180	25.944	16.91	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,211.05180	1,290.044	16.91	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			911.90940	828.927	11.35	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			11.20940	13.027	11.35	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			902.33410	819.437	11.33	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			11.63410	13.537	11.33	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			286.83700	236.612	11.65	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			187.03700	221.812	11.65	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			12.11040	11.069	19.53	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			1,942.31040	2,026.269	19.53	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,601.79040	2,516.733	17.90	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.19040	0.133	17.90	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			216.84690	179.730	12.27	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			275.24690	323.130	12.27	0.00	0	0
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Call			350.10430	295.899	11.59	0.00	0	250
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Put			168.60430	199.699	11.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,534.83090	2,449.131	17.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.63090	0.431	17.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			2,135.58140	2,049.778	15.67	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			1.38140	1.078	15.67	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			5.57610	13.268	22.62	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,671.37610	2,764.568	22.62	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			1.86720	11.784	24.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,067.66720	3,163.084	24.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			3,034.41800	2,948.830	19.03	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.21800	0.130	19.03	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			29.97000	25.431	18.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,695.77000	1,776.731	18.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			25.57230	21.877	18.87	0.00	0	26,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			1,841.37230	1,923.177	18.87	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			16.30410	16.028	20.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,232.10410	2,317.328	20.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			39.74210	33.317	17.45	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,455.54210	1,534.617	17.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			37.93040	31.855	17.59	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,493.73040	1,573.155	17.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			35.81090	30.145	17.77	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,541.61090	1,621.445	17.77	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			61.21410	50.675	16.20	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,127.01410	1,201.975	16.20	0.00	0	1,000

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	12.10	Call			53.87560	44.733	16.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,219.67560	1,296.033	16.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			43.70220	36.513	17.16	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,379.50220	1,457.814	17.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			118.40440	98.066	14.18	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			674.20440	739.366	14.18	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			116.77170	96.710	14.22	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			682.57170	748.010	14.22	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			115.16550	95.375	14.26	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			690.96550	756.674	14.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			144.91970	119.956	13.63	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			560.71970	621.257	13.63	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			134.66710	111.375	13.82	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			600.46710	662.675	13.82	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			121.75080	100.852	14.10	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			657.55080	722.152	14.10	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			264.02940	221.742	12.14	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			279.82940	323.042	12.14	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			244.83280	205.082	12.33	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			310.63280	356.382	12.33	143,265.52	402	402
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			207.37060	172.847	12.74	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			383.17060	434.147	12.74	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			314.19460	263.817	11.76	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			219.99460	255.117	11.76	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			299.16590	251.298	11.85	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			234.96590	272.598	11.85	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			272.11490	228.786	12.07	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			267.91490	310.086	12.07	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			409.96580	350.645	11.48	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			145.76580	171.945	11.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			385.79500	328.542	11.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			161.59500	189.842	11.54	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			319.32620	268.415	11.74	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			215.12620	249.715	11.74	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			461.31540	397.992	11.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			117.11540	139.292	11.34	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			454.67820	391.844	11.36	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			120.47820	143.144	11.36	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			422.42860	362.089	11.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			138.22860	163.389	11.44	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			509.47850	442.842	11.23	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			95.27850	114.142	11.23	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			488.47220	423.231	11.28	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			104.27220	124.531	11.28	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			474.77070	410.481	11.31	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			110.57070	131.781	11.31	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			538.31560	469.887	11.16	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			84.11560	101.187	11.16	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			523.77860	456.236	11.19	0.00	0	11,362
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			89.57860	107.536	11.19	0.00	0	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			516.59890	449.508	11.21	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			92.39890	110.808	11.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			671.91770	595.767	10.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			47.71770	57.067	10.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			614.40480	541.858	11.00	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			60.20480	73.158	11.00	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			598.74620	526.976	11.03	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			64.54620	78.276	11.03	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			723.52250	645.936	10.92	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			39.32250	47.236	10.92	0.00	0	10,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			688.97240	612.060	10.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			44.77240	53.360	10.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			680.42550	603.694	10.86	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			46.22550	54.994	10.86	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			767.48390	689.114	10.98	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			33.28390	40.414	10.98	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			758.62590	680.408	10.97	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			34.42590	41.708	10.97	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			741.00760	663.100	10.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			36.80760	44.400	10.95	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			950.42970	869.509	11.23	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			16.22970	20.809	11.23	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			857.68440	777.932	11.10	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			23.48440	29.232	11.10	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			776.37220	697.854	11.00	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			32.17220	39.154	11.00	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,339.20970	1,254.566	12.18	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			5.00970	5.866	12.18	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			1,161.19520	1,078.015	11.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			6.99520	9.315	11.49	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			1,045.17930	963.279	11.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			10.97930	14.579	11.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			2,035.80310	1,950.018	15.23	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			1.60310	1.318	15.23	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,936.06520	1,850.315	14.80	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			1.86520	1.614	14.80	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,637.19670	1,551.726	13.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			2.99670	3.026	13.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			2,055.75570	1,969.965	15.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			1.55570	1.265	15.32	0.00	0	26,804
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			541.35070	474.767	11.28	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			93.85070	113.167	11.28	0.00	0	13,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			513.24690	448.280	11.35	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			105.74690	126.680	11.35	0.00	0	7,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			387.14590	330.790	11.66	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			179.64590	209.190	11.66	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			24.02140	20.823	19.84	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,168.92140	2,251.823	19.84	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			364.97080	312.179	11.86	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			209.87080	243.179	11.86	0.00	0	500
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			293.58360	250.577	12.24	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			292.78360	335.977	12.24	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,661.69870	2,575.287	17.63	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.89870	0.687	17.63	0.00	0	5,000
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			428.30710	372.087	11.83	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			190.30710	220.687	11.83	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			258.02860	224.282	13.26	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			490.12860	543.782	13.26	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			39.35920	36.828	20.35	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,351.45920	2,436.328	20.35	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,719.65700	2,632.079	17.29	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			1.75700	1.579	17.29	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			445.56560	390.769	12.01	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			227.66560	260.269	12.01	0.00	0	500
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			132.65570	115.507	15.34	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,013.35570	1,083.807	15.34	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			922.88430	843.884	11.58	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			53.58430	62.184	11.58	0.00	0	3,882
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			51.84450	49.058	21.02	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,592.64450	2,678.258	21.02	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			506.50820	451.702	12.09	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			237.30820	270.902	12.09	0.00	0	500
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,777.78990	2,689.455	17.19	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			2.88990	3.055	17.19	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			316.23690	280.097	13.19	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			491.33690	543.697	13.19	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			408.72400	364.529	12.66	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			379.12400	423.929	12.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,111.11490	2,023.481	14.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			9.61490	11.081	14.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			2,022.64070	1,935.140	14.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			11.14070	12.740	14.59	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,623.23570	1,536.533	13.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			21.73570	24.133	13.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,565.46370	1,478.912	13.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			23.96370	26.512	13.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,556.40220	2,467.943	16.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			4.90220	5.543	16.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,355.75970	1,269.883	12.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			34.25970	37.483	12.43	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,261.79740	1,176.310	12.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			40.29740	43.910	12.12	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,681.21470	1,594.371	13.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			19.71470	21.971	13.49	0.00	0	13,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,106.12000	1,025.079	11.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			54.62000	62.679	11.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			1,062.31960	981.971	11.86	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			60.81960	69.571	11.86	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,527.07380	1,440.630	12.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			25.57380	28.230	12.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			860.61740	784.266	11.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			99.11740	111.866	11.61	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			852.55620	776.397	11.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			101.05620	113.997	11.60	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,150.45480	1,068.765	11.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			48.95480	56.365	11.96	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			828.55400	752.986	11.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			107.05400	120.586	11.57	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			781.39320	707.067	11.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			119.89320	134.667	11.51	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			893.15400	816.056	11.65	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			91.65400	103.656	11.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			735.40380	665.922	11.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			133.90380	153.522	11.59	0.00	0	22,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			698.02200	633.478	11.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			146.52200	171.078	11.68	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			844.52510	768.561	11.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			103.02510	116.161	11.59	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			602.54930	543.183	11.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			201.04930	230.783	11.94	0.00	0	1,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			584.71510	526.385	11.99	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			213.21510	243.985	11.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			773.64520	699.534	11.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			122.14520	137.134	11.50	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			573.06000	515.417	12.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			221.56000	253.017	12.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			533.70990	478.481	12.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			252.20990	286.081	12.15	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			645.78290	584.006	11.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			174.28290	201.606	11.82	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			476.36370	424.881	12.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			304.86370	342.481	12.34	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			461.65430	411.180	12.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			320.15430	358.780	12.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			578.86300	520.878	12.01	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			217.36300	248.478	12.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			398.10600	355.575	12.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			396.60600	443.175	12.74	0.00	0	4,955

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	11.11	Call			394.17890	352.000	12.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			402.67890	449.600	12.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			512.22920	458.367	12.22	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			270.72920	305.967	12.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			269.39380	239.269	13.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			667.89380	726.869	13.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			256.88210	228.053	14.01	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			705.38210	765.653	14.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			442.65240	393.509	12.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			341.15240	381.109	12.46	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			169.78680	151.009	15.36	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,078.28680	1,148.609	15.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			157.36400	140.050	15.63	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,155.86400	1,227.650	15.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			360.61010	321.514	13.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			459.11010	509.114	13.03	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			133.54200	118.828	16.19	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,332.04200	1,406.428	16.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			114.11520	101.713	16.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,512.61520	1,589.313	16.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			171.24400	152.296	15.33	0.00	0	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,069.74400	1,139.896	15.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			76.86140	68.962	18.35	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,035.36140	2,116.562	18.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			68.63730	62.836	18.94	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,207.13730	2,290.436	18.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			134.62360	119.785	16.17	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,323.12360	1,397.385	16.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			63.47690	60.213	20.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,561.97690	2,647.813	20.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			61.16150	58.815	23.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,159.66150	3,246.415	23.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			79.93400	71.660	18.18	0.00	0	36,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,978.43400	2,059.260	18.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			61.12840	58.819	23.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,189.62840	3,276.419	23.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			43.08420	35.733	24.15	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,781.58420	3,863.333	24.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			67.80800	62.643	19.04	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,226.30800	2,310.243	19.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,103.69540	3,014.771	18.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			2.19540	2.371	18.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,655.73840	2,567.154	16.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			4.23840	4.754	16.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,606.05820	2,517.534	16.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			4.55820	5.134	16.44	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			551.06780	494.935	12.10	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			243.86780	276.935	12.10	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			64.27490	61.171	21.63	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,757.07490	2,843.172	21.63	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,827.26390	2,737.820	16.92	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			3.76390	4.220	16.92	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			382.71290	342.102	13.00	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			459.21290	508.502	13.00	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			88.56500	84.642	22.71	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,161.76500	3,249.942	22.71	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,901.66930	2,810.866	16.66	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			4.86930	6.166	16.66	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			652.13650	592.370	12.19	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			255.33650	287.670	12.19	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			457.99010	412.729	13.00	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			461.19010	508.029	13.00	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			714.61330	652.577	12.22	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			260.71330	292.477	12.22	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			106.58060	99.469	23.00	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,352.68060	3,439.369	23.00	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,961.87070	2,870.467	16.63	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			5.97070	8.367	16.63	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			539.96930	487.933	12.86	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			434.06930	475.833	12.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,279.08810	1,192.173	11.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			86.28810	94.573	11.99	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,098.02090	1,016.283	11.97	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			125.22090	138.683	11.97	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			960.43320	882.359	11.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			33.04090	38.393	13.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,026.91770	3,113.673	21.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,298.33010	3,205.507	17.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			5.53010	7.907	17.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,307.01590	2,214.627	13.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			14.21590	17.027	13.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,825.84090	1,735.993	13.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,527.68730	1,601.086	16.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			167.83050	150.304	17.15	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,875.03050	1,952.704	17.15	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			163.27300	146.216	17.27	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,920.47300	1,998.616	17.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			119.71770	111.273	21.33	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			360.77250	398.207	12.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			443.13930	400.434	13.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			650.33930	702.834	13.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			310.76400	279.795	14.83	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,017.96400	1,082.195	14.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			210.48730	188.686	16.26	0.00	0	23,800

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			307.59720	341.893	12.40	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			653.57300	595.246	12.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			350.77300	387.646	12.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			648.55470	590.507	12.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			355.75470	392.907	12.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			643.57250	585.807	12.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			167.63320	184.759	11.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			953.05820	875.204	11.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			170.25820	187.603	11.95	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			785.17830	719.913	12.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			242.37830	272.313	12.12	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			700.39720	639.493	12.40	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			782.41750	717.978	12.28	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			266.11750	297.578	12.28	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			115.79850	96.996	22.69	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,649.49850	3,726.596	22.69	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			118.68130	105.541	22.73	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,884.18130	3,968.641	22.73	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			856.24740	787.375	12.30	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			271.74740	300.475	12.30	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			923.64530	850.346	12.34	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			277.44530	303.146	12.34	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			120.97400	104.490	22.54	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,154.77400	4,237.290	22.54	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.79	Call			521.69300	477.746	14.23	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.79	Put			824.99300	881.046	14.23	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.80	Call			518.64030	474.906	14.25	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.80	Put			831.94030	888.206	14.25	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.81	Call			515.61370	472.081	14.27	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.81	Put			838.91370	895.381	14.27	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			994.40000	920.178	12.49	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			284.30000	310.278	12.49	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			114.05810	96.728	22.19	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,483.95810	4,566.828	22.19	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			122.01860	103.831	22.12	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,691.61860	4,774.031	22.12	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,072.04190	999.509	12.71	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			291.64190	319.709	12.71	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,139.54160	1,065.756	12.81	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			297.44160	324.456	12.81	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			115.07880	99.305	21.85	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,972.97880	5,058.005	21.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			813.22610	758.444	13.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			622.82610	669.044	13.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			809.04360	754.454	13.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			628.64360	675.054	13.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			804.88020	750.484	13.86	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	Put			634.48020	681.084	13.86	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,212.33160	1,138.531	12.91	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			302.13160	329.432	12.91	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			115.11170	102.472	21.75	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,204.91170	5,293.372	21.75	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			126.30070	107.529	21.52	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,332.20070	5,414.929	21.52	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,280.60650	1,206.261	13.00	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			306.50650	333.661	13.00	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,342.64500	1,268.134	13.05	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			308.94500	336.234	13.05	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			114.54730	100.059	21.47	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,730.84730	5,818.159	21.47	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,399.24320	1,325.410	13.10	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			310.24320	338.411	13.10	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,189.62660	1,121.123	13.36	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			440.62660	474.123	13.36	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			104.47320	92.327	21.31	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,085.47320	6,175.327	21.31	0.00	0	0
<b>Total \$ / R Option</b>											<b>1,917,049.63</b>	<b>30,804</b>	<b>2,159,831</b>
<b>Total \$ / R</b>											<b>3,985,708,299.93</b>	<b>399,703</b>	<b>3,338,562</b>
\$ / R MAXI	On	13/06/2014	Foreign Exchange Future			10.69780		10.76920			2,642,356.60	247	782
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.84870		10.93420			5,239,922.10	483	939
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			11.01240		11.10150			0.00	0	31
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.19760		11.29280			0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>7,882,278.70</b>	<b>730</b>	<b>1,752</b>
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.71	Call			8,051.63790	2,673.279	14.53	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.71	Put			2,131.63790	3,893.279	14.53	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.93	Call			568.07210	91.333	20.27	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.93	Put			16,648.07210	23,311.333	20.27	0.00	0	250
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.69	Call			9,577.30440	3,646.862	14.52	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.69	Put			1,657.30440	2,866.862	14.52	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.70	Call			8,801.64890	3,078.267	14.27	0.00	0	0
\$ / R MAXI	On	13/06/2014	Foreign Exchange Option	10.70	Put			1,881.64890	3,298.267	14.27	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			13,822.85980	16,338.877	11.44	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			41,616.48350	35,633.541	11.46	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			14,196.48350	16,763.541	11.46	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			42,875.30020	36,790.966	11.43	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			13,455.30020	15,920.966	11.43	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			42,242.85980	36,208.877	11.44	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			55,285.68510	60,730.246	13.42	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			55,981.25050	61,455.955	13.45	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			30,830.09280	27,424.412	13.48	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put				56,680.09280	62,184.412	13.48	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Call				59,061.34840	53,193.810	11.97	0.00	0	200
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Put				20,911.34840	23,953.810	11.97	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Call				31,435.68510	27,970.246	13.42	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Call				31,131.25050	27,695.955	13.45	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call				60,498.11090	54,946.122	12.76	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put				40,218.11090	44,186.122	12.76	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call				60,031.71670	54,506.998	12.78	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put				40,751.71670	44,746.998	12.78	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call				59,568.78570	54,071.649	12.79	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put				41,288.78570	45,311.649	12.79	0.00	0	0
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>450</b>
<b>Total \$ / R MAXI</b>											<b>7,882,278.70</b>	<b>730</b>	<b>2,202</b>
£ / R	On 13/06/2014	Foreign Exchange Future			18.01070			18.07650			223,278,647.90	12,397	8,724
£ / R	On 15/09/2014	Foreign Exchange Future			18.25220			18.34020			382,730,381.80	20,969	39,682
£ / R	On 12/12/2014	Foreign Exchange Future			18.51260			18.60640			7,534,628.20	407	7,051
£ / R	On 23/01/2015	Foreign Exchange Future			18.64240			18.74030			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.80140			18.90480			0.00	0	0
£ / R	On 15/06/2015	Foreign Exchange Future			19.09090			19.20180			0.00	0	0
<b>Total £ / R Future</b>											<b>613,543,657.90</b>	<b>33,773</b>	<b>55,457</b>
£ / R	On 13/06/2014	Foreign Exchange Option	18.45	Call				3.63390	0.854	20.55	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	18.45	Put				377.13390	440.154	20.55	0.00	0	400
£ / R	On 13/06/2014	Foreign Exchange Option	19.55	Call				0.03020	0.000	21.56	0.00	0	5,667
£ / R	On 13/06/2014	Foreign Exchange Option	19.55	Put				1,473.53020	1,539.300	21.56	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	19.80	Call				0.02710	0.000	19.16	0.00	0	12,000
£ / R	On 13/06/2014	Foreign Exchange Option	19.80	Put				1,723.52710	1,789.300	19.16	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	17.55	Call				527.43890	461.133	20.17	0.00	0	1,000
£ / R	On 13/06/2014	Foreign Exchange Option	17.55	Put				0.93890	0.433	20.17	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	17.90	Call				195.23110	127.602	14.82	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	17.90	Put				18.73110	16.902	14.82	0.00	0	4,000
£ / R	On 13/06/2014	Foreign Exchange Option	18.31	Call				11.37440	3.019	18.29	0.00	0	3,000
£ / R	On 13/06/2014	Foreign Exchange Option	18.31	Put				244.87440	302.319	18.29	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.79	Call				1,286.50000	1,220.700	22.98	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.79	Put				0.00000	0.000	22.98	0.00	0	6,000
£ / R	On 13/06/2014	Foreign Exchange Option	16.88	Call				1,196.50000	1,130.700	24.16	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.88	Put				0.00000	0.000	24.16	0.00	0	50
£ / R	On 13/06/2014	Foreign Exchange Option	17.20	Call				876.54470	810.717	25.52	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	17.20	Put				0.04470	0.017	25.52	0.00	0	7,500
£ / R	On 13/06/2014	Foreign Exchange Option	16.06	Call				2,016.50000	1,950.700	15.23	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.06	Put				0.00000	0.000	15.23	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.50	Call				1,576.50000	1,510.700	19.17	0.00	0	0
£ / R	On 13/06/2014	Foreign Exchange Option	16.50	Put				0.00000	0.000	19.17	0.00	0	1,123
£ / R	On 13/06/2014	Foreign Exchange Option	16.65	Call				1,426.50000	1,360.700	21.14	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	16.65	Put			0.00000	0.000	21.14	0.00	0	18,000
£ / R	On	13/06/2014	Foreign Exchange Option	15.00	Call			3,076.50000	3,010.700	15.23	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	15.00	Put			0.00000	0.000	15.23	0.00	0	1,123
£ / R	On	13/06/2014	Foreign Exchange Option	16.04	Call			2,036.50000	1,970.700	15.23	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.04	Put			0.00000	0.000	15.23	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.05	Call			2,026.50000	1,960.700	15.23	0.00	0	0
£ / R	On	13/06/2014	Foreign Exchange Option	16.05	Put			0.00000	0.000	15.23	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Call			1,864.45650	1,778.610	12.46	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Put			24.25650	26.410	12.46	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			1,539.41170	1,454.533	11.66	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Put			39.21170	42.333	11.66	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Call			1,529.97260	1,445.130	11.64	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Put			39.77260	42.930	11.64	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Call			0.00000	124.258	13.41	2,634,271.72	21,200	21,200
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Put			0.00000	1,312.058	13.41	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Call			111.82750	93.104	13.74	931,043.00	10,000	25,000
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Put			1,471.62750	1,540.904	13.74	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Call			833.01660	765.201	10.75	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Put			142.81660	163.000	10.75	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Call			348.98040	309.554	11.93	3,467,001.44	11,200	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Put			568.78040	617.354	11.93	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Call			225.69010	196.777	12.77	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Put			895.49010	954.577	12.77	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Call			1,520.54020	1,435.734	11.62	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Put			40.34020	43.534	11.62	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Call			1,205.63850	1,122.502	10.82	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Put			65.43850	70.302	10.82	0.00	0	15,000
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Call			1,071.23240	989.192	10.46	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Put			81.03240	86.992	10.46	0.00	0	3,200
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			691.33910	635.962	12.05	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			584.93910	623.362	12.05	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			1,259.28450	1,185.831	11.26	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			192.88450	213.231	11.26	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			1,252.06330	1,178.710	11.26	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			195.66330	216.110	11.26	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			1,244.86830	1,171.616	11.27	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			198.46830	219.016	11.27	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			153.34440	136.363	15.98	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,133.04440	3,213.963	15.98	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			607.46410	563.971	13.12	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			977.16410	1,031.571	13.12	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			221.23510	198.815	15.39	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,520.93510	2,596.415	15.39	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			154.97690	137.860	15.96	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,114.67690	3,195.460	15.96	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			790.10790	735.840	12.50	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			679.80790	723.440	12.50	0.00	0	4,697

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			614.03540	570.213	13.10	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			963.73540	1,017.813	13.10	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			610.74040	567.085	13.11	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			970.44040	1,024.685	13.11	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			993.63800	932.526	12.15	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			473.33800	510.126	12.15	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			850.38420	793.998	12.39	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			610.08420	651.598	12.39	0.00	0	4,700
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			712.14140	667.667	13.47	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,097.34140	1,156.267	13.47	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			708.85360	664.523	13.48	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,104.05360	1,163.123	13.48	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			705.57560	661.400	13.49	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,110.77560	1,170.000	13.49	0.00	0	0
£ / R	On	15/06/2015	Foreign Exchange Option	18.86	Put			817.93950	861.161	12.80	0.00	0	0
£ / R	On	15/06/2015	Foreign Exchange Option	18.84	Call			1,168.91320	1,100.941	12.78	0.00	0	0
£ / R	On	15/06/2015	Foreign Exchange Option	18.84	Put			807.11320	850.041	12.78	0.00	0	0
£ / R	On	15/06/2015	Foreign Exchange Option	18.85	Call			1,164.32130	1,096.496	12.79	0.00	0	0
£ / R	On	15/06/2015	Foreign Exchange Option	18.85	Put			812.52130	855.596	12.79	0.00	0	0
£ / R	On	15/06/2015	Foreign Exchange Option	18.86	Call			1,159.73950	1,092.061	12.80	0.00	0	0
<b>Total £ / R Option</b>											<b>7,032,316.16</b>	<b>42,400</b>	<b>190,667</b>
<b>Total £ / R</b>											<b>620,575,974.06</b>	<b>76,173</b>	<b>246,124</b>
¥ / R	On	13/06/2014	Foreign Exchange Future			0.10504		0.10564			288,976.04	2,751	100
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10658		0.10732			586,201.00	5,500	2,750
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10825		0.10903			0.00	0	12,759
¥ / R	On	16/03/2015	Foreign Exchange Future			0.11017		0.11101			0.00	0	50
<b>Total ¥ / R Future</b>											<b>875,177.04</b>	<b>8,251</b>	<b>15,659</b>
¥ / R	On	13/06/2014	Foreign Exchange Option	0.09	Call			1,564.00000	1,504.400	16.72	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.09	Put			0.00000	0.000	16.72	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.10	Call			564.00480	504.403	25.16	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.10	Put			0.00480	0.003	25.16	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.11	Call			0.13770	0.007	24.76	0.00	0	0
¥ / R	On	13/06/2014	Foreign Exchange Option	0.11	Put			436.13770	495.607	24.76	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			765.73390	701.187	11.53	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			33.83390	42.987	11.53	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			178.01410	155.773	13.42	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			446.11410	497.573	13.42	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			38.27530	32.964	16.35	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,306.37530	1,374.764	16.35	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			1,014.69720	955.354	14.28	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			111.79720	129.854	14.28	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			425.65860	396.592	15.54	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			522.75860	571.092	15.54	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	12/12/2014	Foreign Exchange Option	0.12	Call			179.47550	167.127	17.79	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,276.57550	1,341.627	17.79	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			2,125.80560	2,048.778	14.76	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			25.30560	31.678	14.76	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			1,244.06500	1,182.266	14.37	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			143.56500	165.167	14.37	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			630.02970	595.544	15.35	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			529.52970	578.444	15.35	0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>											<b>875,177.04</b>	<b>8,251</b>	<b>15,659</b>
€ / R	On	13/06/2014	Foreign Exchange Future			14.49840		14.57340			251,561,738.40	17,351	42,484
€ / R	On	15/09/2014	Foreign Exchange Future			14.70670		14.79930			385,080,232.80	26,184	70,050
€ / R	On	12/12/2014	Foreign Exchange Future			14.93400		15.02960			63,947,388.00	4,282	12,482
€ / R	On	16/03/2015	Foreign Exchange Future			15.19270		15.29600			13,764,586.20	906	2,425
€ / R	On	15/06/2015	Foreign Exchange Future			15.45920		15.56820			0.00	0	0
<b>Total € / R Future</b>											<b>714,353,945.40</b>	<b>48,723</b>	<b>127,441</b>
€ / R	On	13/06/2014	Foreign Exchange Option	13.79	Call			783.40310	708.405	25.81	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.79	Put			0.00310	0.005	25.81	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.80	Call			773.40420	698.406	25.94	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.85	Call			3.24300	0.670	20.38	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	16.35	Call			0.00780	0.000	47.27	0.00	0	4,200
€ / R	On	13/06/2014	Foreign Exchange Option	13.81	Put			0.00550	0.007	25.77	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.15	Call			423.95180	348.872	19.79	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.15	Put			0.55180	0.472	19.79	0.00	0	8,800
€ / R	On	13/06/2014	Foreign Exchange Option	14.40	Call			183.30960	111.328	15.40	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.40	Put			9.90960	12.928	15.40	0.00	0	8,800
€ / R	On	13/06/2014	Foreign Exchange Option	14.45	Put			16.79200	23.872	14.52	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.85	Put			279.84300	352.270	20.38	0.00	0	5,000
€ / R	On	13/06/2014	Foreign Exchange Option	15.07	Call			0.34120	0.072	24.61	0.00	0	3,000
€ / R	On	13/06/2014	Foreign Exchange Option	15.07	Put			496.94120	571.672	24.61	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.85	Call			723.41540	648.411	25.06	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	13.85	Put			0.01540	0.011	25.06	0.00	0	14,800
€ / R	On	13/06/2014	Foreign Exchange Option	13.80	Put			0.00420	0.007	25.94	0.00	0	27,500
€ / R	On	13/06/2014	Foreign Exchange Option	13.81	Call			763.40550	688.407	25.77	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	16.35	Put			1,776.60780	1,851.600	47.27	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	16.40	Call			0.00730	0.000	47.00	0.00	0	12,500
€ / R	On	13/06/2014	Foreign Exchange Option	16.40	Put			1,826.60730	1,901.600	47.00	0.00	0	0
€ / R	On	13/06/2014	Foreign Exchange Option	14.45	Call			140.19200	72.271	14.52	0.00	0	1,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			633.08190	567.888	11.01	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			133.78190	161.188	11.01	0.00	0	650
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			612.49180	548.428	11.04	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			143.19180	171.728	11.04	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			146.42170	175.339	11.05	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			598.99900	535.698	11.06	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			149.69900	178.998	11.06	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			592.32370	529.402	11.07	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			153.02370	182.702	11.07	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,023.73010	1,102.162	13.73	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			0.00000	910.806	10.74	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			0.00000	54.106	10.74	2,272,439.40	42,000	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			862.36270	785.300	10.71	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			63.06270	78.600	10.71	1,100,397.20	14,000	13,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			605.72170	542.039	11.05	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			55.90750	49.287	15.28	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			1,596.60750	1,682.587	15.28	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			1,277.55250	1,191.030	10.96	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			18.25250	24.330	10.96	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			113.03010	98.862	13.73	0.00	0	21,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,580.67000	1,495.140	11.58	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			51.07000	61.140	11.58	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			188.74290	172.551	14.41	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,459.14290	1,538.551	14.41	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			1,402.62250	1,320.287	11.49	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			73.02250	86.287	11.49	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			1,367.82200	1,286.200	11.47	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			78.22200	92.200	11.47	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			1,393.89640	1,311.735	11.48	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			74.29640	87.735	11.48	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			1,411.36650	1,328.858	11.49	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			71.76650	84.858	11.49	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			827.16550	777.051	12.28	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			471.16550	524.351	12.28	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			822.08710	772.210	12.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			476.08710	529.510	12.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			817.03580	767.396	12.30	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			481.03580	534.696	12.30	0.00	0	0
€ / R	On	15/06/2015	Foreign Exchange Option	15.41	Put			702.55380	768.284	12.83	0.00	0	0
€ / R	On	15/06/2015	Foreign Exchange Option	15.39	Call			869.54240	825.888	12.81	0.00	0	0
€ / R	On	15/06/2015	Foreign Exchange Option	15.39	Put			691.34240	756.688	12.81	0.00	0	0
€ / R	On	15/06/2015	Foreign Exchange Option	15.40	Call			865.13730	821.676	12.82	0.00	0	0
€ / R	On	15/06/2015	Foreign Exchange Option	15.40	Put			696.93730	762.476	12.82	0.00	0	0
€ / R	On	15/06/2015	Foreign Exchange Option	15.41	Call			860.75380	817.484	12.83	0.00	0	0
<b>Total € / R Option</b>											<b>3,372,836.60</b>	<b>56,000</b>	<b>167,974</b>
<b>Total € / R</b>											<b>717,726,782.00</b>	<b>104,723</b>	<b>295,415</b>
AU\$ / R	On	13/06/2014	Foreign Exchange Future			10.08040		10.11000			42,347,760.40	4,201	3,216
AU\$ / R	On	15/09/2014	Foreign Exchange Future			10.16000		10.19860			0.00	0	11,515
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.25070		10.29190			81,001,031.40	7,902	4,651

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.35570		10.40140			0.00	0	75
AU\$ / R	On	15/06/2015	Foreign Exchange Future			10.46460		10.51390			0.00	0	0
<b>Total AU\$ / R Future</b>											<b>123,348,791.80</b>	<b>12,103</b>	<b>19,457</b>
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.90	Call			211.44510	181.722	18.90	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.90	Put			1.44510	1.322	18.90	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.91	Call			201.68750	171.977	18.62	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.70	Call			410.07530	380.449	24.52	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.70	Put			0.07530	0.049	24.52	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.89	Call			221.23790	191.509	19.18	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.91	Put			1.68750	1.577	18.62	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	10.70	Call			0.03060	0.019	33.95	0.00	0	201
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.89	Put			1.23790	1.109	19.18	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	10.70	Put			590.03060	619.619	33.95	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Call			910.01280	880.405	46.74	0.00	0	0
AU\$ / R	On	13/06/2014	Foreign Exchange Option	9.20	Put			0.01280	0.005	46.74	0.00	0	201
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			683.13460	651.333	11.33	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			34.53460	41.334	11.33	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			674.33690	642.712	11.32	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			35.73690	42.712	11.32	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			691.96530	659.993	11.34	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			33.36530	39.993	11.34	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			901.62110	867.038	11.47	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			59.72110	66.338	11.47	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			784.29820	751.513	11.34	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			82.39820	90.813	11.34	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			776.15010	743.505	11.33	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			86.13700	94.830	11.33	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			457.57710	433.662	11.28	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			215.67710	232.962	11.28	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			179.24850	168.712	12.32	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			84.25010	92.805	11.33	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			637.34850	668.011	12.32	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			768.03700	735.530	11.33	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			647.88860	616.663	11.55	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			236.48860	250.963	11.55	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			641.70650	610.602	11.55	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			240.30650	254.902	11.55	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			635.56330	604.579	11.55	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			244.16330	258.879	11.55	0.00	0	0
AU\$ / R	On	15/06/2015	Foreign Exchange Option	10.26	Put			378.83620	394.521	11.81	0.00	0	0
AU\$ / R	On	15/06/2015	Foreign Exchange Option	10.24	Call			643.50750	609.612	11.80	0.00	0	0
AU\$ / R	On	15/06/2015	Foreign Exchange Option	10.24	Put			369.60750	385.012	11.80	0.00	0	0
AU\$ / R	On	15/06/2015	Foreign Exchange Option	10.25	Call			638.10320	604.348	11.81	0.00	0	0
AU\$ / R	On	15/06/2015	Foreign Exchange Option	10.25	Put			374.20320	389.748	11.81	0.00	0	0
AU\$ / R	On	15/06/2015	Foreign Exchange Option	10.26	Call			632.73620	599.121	11.81	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
<b>Total AU\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>1,206</b>
<b>Total AU\$ / R</b>											<b>123,348,791.80</b>	<b>12,103</b>	<b>20,663</b>
CAD/ R	On	13/06/2014	Foreign Exchange Future			9.85710		9.90470			0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.97460		10.03440			0.00	0	75
CAD/ R	On	12/12/2014	Foreign Exchange Future			10.10350		10.16590			0.00	0	0
<b>Total CAD/ R Future</b>											<b>0.00</b>	<b>0</b>	<b>75</b>
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.85	Put			15.70780	25.686	14.14	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.86	Call			62.87790	28.272	14.43	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.86	Put			18.17790	31.172	14.43	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.84	Call			78.24400	39.036	14.44	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.84	Put			13.54400	21.936	14.44	0.00	0	0
CAD/ R	On	13/06/2014	Foreign Exchange Option	9.85	Call			70.40780	32.786	14.14	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			243.54280	207.300	10.58	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			199.14280	222.700	10.58	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			238.53480	202.705	10.59	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			204.13480	228.105	10.59	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			233.59950	198.665	10.62	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			209.19950	234.065	10.62	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			422.86120	384.940	11.46	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			246.96120	271.440	11.46	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			417.41740	379.782	11.46	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			251.51740	276.282	11.46	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			412.02030	374.675	11.47	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			256.12030	281.175	11.47	0.00	0	0
<b>Total CAD/ R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>											<b>0.00</b>	<b>0</b>	<b>75</b>
CF CANDCO	On	12/12/2014	Foreign Exchange Future			66.28960		-89.39670			0.00	0	1,942
<b>Total CF CANDO CAFC Future</b>											<b>0.00</b>	<b>0</b>	<b>1,942</b>
<b>Total CF CANDO CAFC</b>											<b>0.00</b>	<b>0</b>	<b>1,942</b>
CF CANDCO	On	12/12/2014	Foreign Exchange Future			765.80380		820.64680			0.00	0	26,600
<b>Total CF CANDO CAFE Future</b>											<b>0.00</b>	<b>0</b>	<b>26,600</b>
<b>Total CF CANDO CAFE</b>											<b>0.00</b>	<b>0</b>	<b>26,600</b>
CF CANDCO	On	12/12/2014	Foreign Exchange Future			848.95360		906.17980			344,675,161.60	406	2,913
<b>Total CF CANDO CAFH Future</b>											<b>344,675,161.60</b>	<b>406</b>	<b>2,913</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total CF CANDO CAFH</b>								<b>344,675,161.60</b>	<b>406</b>	<b>2,913</b>
CF CANDCO n 12/12/2014			34.58250		27.00680			0.00	0	4,362
<b>Total CF CANDO CAFJ Future</b>								<b>0.00</b>	<b>0</b>	<b>4,362</b>
<b>Total CF CANDO CAFJ</b>								<b>0.00</b>	<b>0</b>	<b>4,362</b>
CF CANDCO n 12/12/2014			708.82850		763.53700			0.00	0	1,871
<b>Total CF CANDO CAFK Future</b>								<b>0.00</b>	<b>0</b>	<b>1,871</b>
<b>Total CF CANDO CAFK</b>								<b>0.00</b>	<b>0</b>	<b>1,871</b>
CF CANDCO n 15/09/2014			106.96110		123.13780			0.00	0	5,000
<b>Total CF CANDO CAFM Future</b>								<b>0.00</b>	<b>0</b>	<b>5,000</b>
<b>Total CF CANDO CAFM</b>								<b>0.00</b>	<b>0</b>	<b>5,000</b>
CF CANDCO n 25/06/2014			130.23730		187.33580			0.00	0	5,000
<b>Total CF CANDO CAFS Future</b>								<b>0.00</b>	<b>0</b>	<b>5,000</b>
<b>Total CF CANDO CAFS</b>								<b>0.00</b>	<b>0</b>	<b>5,000</b>
CF CANDCO n 17/06/2014			33.31170		80.10740			0.00	0	10,000
<b>Total CF CANDO CAFT Future</b>								<b>0.00</b>	<b>0</b>	<b>10,000</b>
<b>Total CF CANDO CAFT</b>								<b>0.00</b>	<b>0</b>	<b>10,000</b>
CHF / R On 13/06/2014			11.90720		11.97380			11,323,747.20	951	233
CHF / R On 15/09/2014			12.08450		12.16700			36,253.50	3	3
CHF / R On 12/12/2014			12.27850		12.36450			21,782,059.00	1,774	887
CHF / R On 16/03/2015			12.49990		12.59180			0.00	0	100
<b>Total CHF / R Future</b>								<b>33,142,059.70</b>	<b>2,728</b>	<b>1,223</b>
CHF / R On 13/06/2014	11.59	Call			384.24260	317.617	21.89	0.00	0	0
CHF / R On 13/06/2014	11.59	Put			0.44260	0.416	21.89	0.00	0	0
CHF / R On 13/06/2014	11.60	Call			374.30400	307.677	21.64	0.00	0	0
CHF / R On 13/06/2014	11.60	Put			0.50400	0.476	21.64	0.00	0	0
CHF / R On 13/06/2014	11.61	Call			364.37380	297.746	21.39	0.00	0	0
CHF / R On 13/06/2014	11.61	Put			0.57380	0.546	21.39	0.00	0	0
CHF / R On 15/09/2014	12.99	Call			80.79390	68.091	13.68	0.00	0	0
CHF / R On 15/09/2014	12.99	Put			903.79390	973.591	13.68	0.00	0	0
CHF / R On 15/09/2014	13.00	Call			79.40410	66.903	13.70	0.00	0	0
CHF / R On 15/09/2014	13.00	Put			912.40410	982.403	13.70	0.00	0	0
CHF / R On 15/09/2014	13.01	Call			78.03860	65.735	13.71	0.00	0	0
CHF / R On 15/09/2014	13.01	Put			921.03860	991.235	13.71	0.00	0	0
CHF / R On 12/12/2014	12.24	Call			491.13980	445.184	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
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Put			366.63980	406.684	12.30	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Call			486.30340	440.589	12.31	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Put			371.80340	412.089	12.31	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Call			481.50570	436.032	12.32	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			377.00570	417.532	12.32	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			425.81500	382.602	13.46	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			824.01500	872.702	13.46	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			422.80640	379.867	13.48	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			831.00640	879.967	13.48	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			419.82470	377.154	13.50	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			838.02470	887.254	13.50	0.00	0	0
<b>Total CHF / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>											<b>33,142,059.70</b>	<b>2,728</b>	<b>1,223</b>
CNH / R	On	13/06/2014	Foreign Exchange Future			1.72110		1.73030			0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Future			1.73660		1.74860			0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Future			1.75660		1.76990			0.00	0	0
<b>Total CNH / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	13/06/2014	Foreign Exchange Option	1.69	Put			2.46430	1.725	18.19	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.70	Call			308.15030	215.330	15.89	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.70	Put			5.15030	4.330	15.89	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.71	Call			219.88320	131.539	16.90	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.71	Put			16.88320	20.539	16.90	0.00	0	0
CNH / R	On	13/06/2014	Foreign Exchange Option	1.69	Call			405.46430	312.725	18.19	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			2,541.07460	2,654.405	15.32	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			24.05840	17.826	15.38	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			2,638.05840	2,751.826	15.38	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			30.47600	23.345	15.25	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,444.47600	2,557.345	15.25	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			27.07460	20.405	15.32	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			774.21200	690.858	12.24	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			475.21200	524.858	12.24	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			723.35630	640.834	12.27	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			524.35630	574.834	12.27	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			675.16400	598.214	12.39	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			576.16400	632.214	12.39	0.00	0	0
<b>Total CNH / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	13/06/2014	Foreign Exchange Future			9.28640		9.20410			0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Future			9.36640		9.29510			0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Future			9.42840		9.35930			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
<b>Total NZ\$ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.44	Put			0.01200	0.000	28.57	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Call			754.11230	836.400	28.53	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.45	Put			0.01230	0.000	28.53	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.46	Call			744.11250	826.400	28.49	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.46	Put			0.01250	0.000	28.49	0.00	0	0
NZ\$ / R	On	13/06/2014	Foreign Exchange Option	8.44	Call			764.11200	846.400	28.57	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Call			186.72160	225.320	8.13	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Put			131.62160	98.920	8.13	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Call			181.40920	219.311	8.14	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Put			136.30920	102.911	8.14	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Call			176.19830	213.402	8.15	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			141.09830	107.002	8.15	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Call			379.22900	421.117	9.57	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Put			159.92900	132.717	9.57	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Call			373.14540	414.655	9.58	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Put			163.84540	136.255	9.58	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Call			367.12340	408.255	9.59	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Put			167.82340	139.855	9.59	0.00	0	0
<b>Total NZ\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	13/06/2014	Foreign Exchange Future			1.35530		1.35330			0.00	0	0
QUANTO €	On	15/09/2014	Foreign Exchange Future			1.35560		1.35350			0.00	0	125
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.35610		1.35380			0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>125</b>
<b>Total QUANTO € / \$</b>											<b>0.00</b>	<b>0</b>	<b>125</b>
R / ¥EN	On	13/06/2014	Foreign Exchange Future			9.52550	0.10498	9.46760			0.00	0	0
R / ¥EN	On	15/09/2014	Foreign Exchange Future			9.52040	0.10498	9.46220			0.00	0	0
<b>Total R / ¥EN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
R / ¥EN	On	13/06/2014	Foreign Exchange Option	9.99	Call		0.10498	0.05640	0.035	24.68	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	9.99	Put		0.10498	5,224.05640	4,645.035	24.68	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.00	Call		0.10498	0.04910	0.029	24.90	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.00	Put		0.10498	5,324.04910	4,745.029	24.90	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.01	Call		0.10498	0.04790	0.028	25.32	0.00	0	0
R / ¥EN	On	13/06/2014	Foreign Exchange Option	10.01	Put		0.10498	5,424.04790	4,845.028	25.32	0.00	0	0
R / ¥EN	On	15/09/2014	Foreign Exchange Option	9.61	Call		0.10498	1,626.18390	1,893.889	11.89	0.00	0	0
R / ¥EN	On	15/09/2014	Foreign Exchange Option	9.61	Put		0.10498	3,104.18390	2,789.889	11.89	0.00	0	0
R / ¥EN	On	15/09/2014	Foreign Exchange Option	9.59	Call		0.10498	1,706.41740	1,982.974	11.90	0.00	0	0
R / ¥EN	On	15/09/2014	Foreign Exchange Option	9.59	Put		0.10498	2,984.41740	2,678.974	11.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R / ¥EN	On	15/09/2014	Foreign Exchange Option	9.60	Call		0.10498	1,665.97460	1,938.091	11.90	0.00	0	0
R / ¥EN	On	15/09/2014	Foreign Exchange Option	9.60	Put		0.10498	3,043.97460	2,734.091	11.90	0.00	0	0
<b>Total R / ¥EN Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total R / ¥EN</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
RAIN	On	13/06/2014	Foreign Exchange Future			20,973.63000		21,086.15000			0.00	0	0
RAIN	On	15/09/2014	Foreign Exchange Future			21,245.29000		21,386.04000			0.00	0	0
<b>Total RAIN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	13/06/2014	Foreign Exchange Future			5.06860		5.11670			0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Future			5.04360		5.09440			0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Future			5.02590		5.07670			0.00	0	0
<b>Total TRY / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	13/06/2014	Foreign Exchange Option	5.04	Call			77.05250	35.994	17.28	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.04	Put			0.35250	7.394	17.28	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.05	Call			67.20630	28.626	16.85	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.05	Put			0.50630	10.025	16.85	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.06	Call			57.44290	22.002	16.42	0.00	0	0
TRY / R	On	13/06/2014	Foreign Exchange Option	5.06	Put			0.74290	13.402	16.42	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Call			364.74610	319.156	10.42	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			10.34610	15.556	10.42	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			355.44340	310.130	10.35	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			11.04340	16.530	10.35	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			346.18510	301.161	10.29	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			11.78510	17.561	10.29	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			199.46240	165.361	10.00	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			102.76240	119.461	10.00	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			193.28570	159.443	9.95	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			106.58570	123.543	9.95	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			187.21210	153.632	9.91	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			110.51210	127.732	9.91	0.00	0	0
<b>Total TRY / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>											<b>5 821 612 322.44</b>	<b>475,613</b>	<b>1,457,608</b>
<b>Total Options</b>											<b>12 322 202.39</b>	<b>129,204</b>	<b>2,520,128</b>
<b>Grand Total:</b>											<b>5,833,934,524.83</b>	<b>604,817</b>	<b>3,977,736</b>