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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/08/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 22/08/2014 Foreign Exchange Future			10.71350		10.66740			0.00	0	0
\$ / R On 25/08/2014 Foreign Exchange Future			10.71430		10.66740			0.00	0	0
\$ / R On 26/08/2014 Foreign Exchange Future			10.71430		10.66450			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.71360		10.66620			0.00	0	1,959
\$ / R On 28/08/2014 Foreign Exchange Future			10.71510		10.66780			0.00	0	0
\$ / R On 01/09/2014 Foreign Exchange Future			10.72130		10.67460			0.00	0	0
\$ / R On 02/09/2014 Foreign Exchange Future			10.72290		10.67620			0.00	0	0
\$ / R On 08/09/2014 Foreign Exchange Future			10.73350		10.68670			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.74630		10.69900			202,514,023.50	18,845	683,541
\$ / R On 22/09/2014 Foreign Exchange Future			10.75900		10.71120			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.76630		10.71830			0.00	0	1,500
\$ / R On 29/09/2014 Foreign Exchange Future			10.77170		10.72370			0.00	0	0
\$ / R On 08/10/2014 Foreign Exchange Future			10.78790		10.73990			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.82600		10.77780			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			10.83730		10.78880			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			10.83910		10.79070			0.00	0	0
\$ / R On 25/11/2014 Foreign Exchange Future			10.87660		10.82750			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			10.88240		10.83330			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			10.90590		10.85670			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			10.90780		10.85870			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			10.90980		10.86060			185,270,223.60	16,982	164,719

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 Future			10.91560		10.86640			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			10.93130		10.88200			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			11.00170		10.95220			0.00	0	1,245
\$ / R	On	25/02/2015	Foreign Exchange Future			11.05640		11.00670			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			11.05840		11.00870			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.09400		11.04370			22,188,000.00	2,000	33,722
\$ / R	On	27/03/2015	Foreign Exchange Future			11.11580		11.06510			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.17920		11.12740			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.23660		11.18390			0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Future			11.26860		11.21560			9,014,880.00	800	17,348
\$ / R	On	26/06/2015	Foreign Exchange Future			11.29660		11.24330			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.36250		11.30870			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.42060		11.36650			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.45950		11.40580			0.00	0	360
\$ / R	On	28/09/2015	Foreign Exchange Future			11.48980		11.43630			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.55460		11.50170			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.61510		11.56280			0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Future			11.65620		11.60420			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.67130		11.61950			0.00	0	0
Total \$ / R Future											418,987,127.10	38,627	910,580
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			0.00000	0.000	8.25	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,402.60000	1,356.500	8.25	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			667.40040	713.500	8.25	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			0.00040	0.000	8.25	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			657.40070	703.500	8.25	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			0.00070	0.000	8.25	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			337.53980	383.500	8.25	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			0.13980	0.000	8.25	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			677.40030	723.500	8.25	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			0.00030	0.000	8.25	0.00	0	0
\$ / R	On	25/08/2014	Foreign Exchange Option	10.67	Call			39.42790	60.388	8.72	0.00	0	3,500
\$ / R	On	25/08/2014	Foreign Exchange Option	10.67	Put			42.02790	16.088	8.72	0.00	0	0
\$ / R	On	26/08/2014	Foreign Exchange Option	10.71	Call			31.28750	43.021	9.13	0.00	0	5,000
\$ / R	On	26/08/2014	Foreign Exchange Option	10.71	Put			76.78750	38.721	9.13	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			17.78380	21.218	10.70	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			151.58380	107.618	10.70	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			0.01540	0.008	40.11	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,163.81540	2,116.408	40.11	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			6.13210	6.204	12.49	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			298.33210	251.104	12.49	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,367.80000	2,415.100	12.74	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	12.74	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.71	Call			42.31130	55.801	9.71	0.00	0	3,500
\$ / R	On	28/08/2014	Foreign Exchange Option	10.71	Put			84.51130	50.701	9.71	0.00	0	0
\$ / R	On	01/09/2014	Foreign Exchange Option	10.60	Call			121.29270	148.483	10.26	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/09/2014	Foreign Exchange Option	10.60	Put			46.69270	27.183	10.26	0.00	0	0
\$ / R	On	02/09/2014	Foreign Exchange Option	10.80	Call			36.37170	44.285	10.30	0.00	0	0
\$ / R	On	02/09/2014	Foreign Exchange Option	10.80	Put			160.17170	121.385	10.30	0.00	0	5,000
\$ / R	On	02/09/2014	Foreign Exchange Option	10.90	Call			19.90860	22.506	11.02	0.00	0	5,000
\$ / R	On	02/09/2014	Foreign Exchange Option	10.90	Put			243.70860	199.606	11.02	0.00	0	5,000
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Call			73.73850	89.788	10.06	0.00	0	250
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Put			127.03850	96.288	10.06	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			0.19320	0.123	24.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,451.19320	2,403.823	24.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,799.00000	2,846.301	28.02	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.00000	0.001	28.02	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			0.28730	0.254	19.30	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,741.28730	1,693.954	19.30	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,299.00080	2,346.300	18.04	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.00080	0.000	18.04	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,899.02520	1,946.300	14.27	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			0.02520	0.000	14.27	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			0.40790	0.355	18.20	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,571.40790	1,524.055	18.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			0.28690	0.129	28.18	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,901.28690	2,853.829	28.18	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			0.27210	0.142	31.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,301.27210	3,253.842	31.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			1.17990	1.014	15.49	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			1,152.17990	1,104.714	15.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			0.21410	0.192	20.33	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,901.21410	1,853.892	20.33	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			0.16740	0.153	21.30	0.00	0	16,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			2,051.16740	2,003.853	21.30	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			4.57830	4.956	14.21	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			805.57830	758.656	14.21	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			0.34410	0.302	18.72	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,651.34410	1,604.002	18.72	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			0.31710	0.279	18.98	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,691.31710	1,643.979	18.98	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			7.04930	7.841	13.84	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			708.04930	661.541	13.84	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			0.78010	0.670	16.46	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,301.78010	1,254.371	16.46	0.00	0	397
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			0.60510	0.522	17.11	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,401.60510	1,354.222	17.11	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			22.87780	25.733	12.29	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			433.87780	389.433	12.29	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			4.38580	4.734	14.24	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			815.38580	768.434	14.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Call			2.98560	3.134	14.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Put			903.98560	856.834	14.58	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	10.95	Call			42.70140	48.899	11.29	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			293.70140	252.600	11.29	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			5.20950	5.688	14.10	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			776.20950	729.388	14.10	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			4.77960	5.189	14.17	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			795.77960	748.889	14.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.89	Call			54.09330	62.298	10.92	0.00	0	3,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.89	Put			245.09330	205.998	10.92	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Call			13.50120	14.935	13.16	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Put			564.50120	518.635	13.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			8.75430	9.855	13.66	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			659.75430	613.555	13.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			68.48240	79.241	10.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			199.48240	162.940	10.54	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			35.08090	39.961	11.60	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			336.08090	293.661	11.60	0.00	0	402
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Call			23.77520	26.774	12.23	0.00	0	1,550
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Put			424.77520	380.474	12.23	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Call			93.44020	108.574	10.04	0.00	0	1,050
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Put			144.44020	112.274	10.04	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Call			52.00360	59.837	10.98	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Put			253.00360	213.537	10.98	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			46.20250	53.014	11.16	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			277.20250	236.714	11.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			129.26160	153.936	10.19	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			100.26160	77.636	10.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			65.84940	76.140	10.60	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			206.84940	169.840	10.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			58.52660	67.517	10.79	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			229.52660	191.217	10.79	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			171.84830	200.673	10.33	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			72.84830	54.373	10.33	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.80	Call			76.99840	89.261	10.35	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.80	Put			177.99840	142.961	10.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Call			71.21530	82.458	10.48	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Put			192.21530	156.158	10.48	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Call			198.97070	230.036	10.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Put			59.97070	43.736	10.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			108.84360	130.133	10.12	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			119.84360	93.833	10.12	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.73	Call			100.87820	119.069	10.08	0.00	0	18,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.73	Put			131.87820	102.769	10.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			235.45430	269.135	10.50	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			46.45430	32.834	10.50	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.62	Call			159.02770	186.691	10.29	0.00	0	3,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.62	Put			80.02770	60.391	10.29	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			140.76690	166.650	10.23	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	15/09/2014	Foreign Exchange Option	10.65	Put			91.76690	70.350	10.23	0.00	0	52,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			324.26630	362.808	10.71	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			25.26630	16.508	10.71	0.00	0	900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			192.00990	222.527	10.38	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			63.00990	46.227	10.38	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			178.44690	207.843	10.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			69.44690	51.543	10.35	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			412.75150	454.560	10.89	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			13.75150	8.260	10.89	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			227.94090	261.118	10.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			48.94090	34.818	10.48	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			206.04610	237.652	10.42	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			57.04610	41.352	10.42	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			477.71890	521.200	11.03	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			8.71890	4.900	11.03	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			258.59690	293.731	10.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			39.59690	27.431	10.55	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			243.06940	277.245	10.52	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			44.06940	30.945	10.52	0.00	0	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			515.64910	560.005	11.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			6.64910	3.705	11.17	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			403.64700	445.177	10.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			14.64700	8.877	10.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			341.46350	380.746	10.74	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			22.46350	14.446	10.74	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			800.87950	847.430	13.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			1.87950	1.130	13.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			458.95570	502.006	10.99	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			9.95570	5.706	10.99	0.00	0	10,900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			421.90390	463.981	10.91	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			12.90390	7.680	10.91	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,399.18200	1,446.306	14.83	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			0.18200	0.007	14.83	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			506.12040	550.182	11.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			7.12040	3.881	11.08	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			496.62110	540.498	11.07	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			7.62110	4.198	11.07	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,819.03430	1,866.300	14.36	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			0.03430	0.000	14.36	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			701.73650	747.960	12.76	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			2.73650	1.660	12.76	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			603.08130	648.801	11.92	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			4.08130	2.501	11.92	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,699.05460	1,746.300	14.50	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			0.05460	0.000	14.50	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,099.64620	1,146.514	15.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			0.64620	0.214	15.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			920.23190	967.034	14.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			1.23190	0.734	14.61	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,799.03700	1,846.300	14.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			0.03700	0.000	14.38	0.00	0	15,296
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			231.27770	263.642	10.08	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			60.07770	44.641	10.08	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			117.95670	135.415	10.06	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			146.75670	116.415	10.06	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			260.10020	294.607	10.08	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			48.90020	35.607	10.08	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			108.69720	122.725	10.43	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			190.39720	156.425	10.43	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			0.30800	0.293	21.09	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,382.00800	2,333.993	21.09	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,423.70030	2,471.708	20.92	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.00030	0.008	20.92	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			72.38520	80.989	11.27	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			308.68520	269.289	11.27	0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			162.57260	183.332	10.27	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			162.67260	135.432	10.27	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			189.59760	206.678	10.39	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			211.79760	180.678	10.39	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			77.42110	83.212	12.49	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			549.62110	507.212	12.49	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			1.84680	1.828	19.08	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,554.04680	2,505.828	19.08	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,477.93530	2,526.105	18.76	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.13530	0.105	18.76	0.00	0	5,000
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			31.15370	32.591	15.54	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,152.35370	1,105.291	15.54	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			651.16510	694.690	10.19	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			22.36510	17.390	10.19	0.00	0	3,882
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			230.72500	251.894	10.46	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			190.02500	162.794	10.46	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			97.90330	104.768	12.24	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			507.20330	465.668	12.24	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			253.83410	275.938	10.68	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			226.33410	199.338	10.68	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			3.05860	3.561	18.63	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,785.55860	2,736.961	18.63	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			129.09700	136.465	12.38	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			545.79700	504.065	12.38	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,533.81880	2,582.743	17.49	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.51880	0.343	17.49	0.00	0	5,000
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			301.94510	323.315	10.76	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			225.24510	197.415	10.76	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			196.24340	208.046	11.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			407.54340	370.246	11.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,863.43520	1,911.888	14.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			2.83520	2.088	14.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,773.83950	1,822.196	13.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			3.23950	2.397	13.99	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,366.79130	1,414.475	12.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			6.19130	4.675	12.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,307.45350	1,354.991	11.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			6.85350	5.191	11.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,312.03580	2,360.800	16.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			1.43580	1.000	16.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,091.30840	1,137.569	10.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			10.70840	7.769	10.69	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			995.88100	1,040.735	10.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			15.28100	10.935	10.50	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,426.20410	1,474.019	12.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			5.60410	4.219	12.31	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			837.65660	879.982	10.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			27.05660	20.182	10.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			792.35330	833.761	10.25	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			31.75330	23.962	10.25	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,267.94240	1,315.373	11.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			7.34240	5.573	11.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			587.43930	621.540	9.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			66.83930	51.740	9.98	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			579.75960	613.141	9.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			69.15960	53.341	9.97	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			883.57140	926.732	10.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			22.97140	16.932	10.37	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			557.06170	589.546	10.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			76.46170	59.746	10.03	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			542.21290	574.103	10.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			81.61290	64.303	10.06	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			618.69740	655.595	10.03	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			58.09740	45.795	10.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			506.11740	536.526	10.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			95.51740	76.726	10.16	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			478.31870	507.557	10.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			107.71870	87.757	10.23	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			572.13730	605.221	9.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			71.53730	55.421	9.99	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			458.11170	486.486	10.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			117.51170	96.686	10.29	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			438.46500	465.987	10.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			127.86500	106.187	10.34	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			513.21750	543.920	10.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			92.61750	74.120	10.14	0.00	0	2,491

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			388.83380	414.169	10.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			158.23380	134.369	10.49	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			348.72720	372.259	10.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			188.12720	162.460	10.63	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			471.52210	500.470	10.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			110.92210	90.670	10.25	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			327.19830	349.754	10.70	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			206.59830	179.954	10.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			321.97350	344.289	10.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			211.37350	184.489	10.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			406.97260	433.113	10.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			146.37260	123.313	10.44	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			296.77920	317.939	10.81	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			236.17920	208.139	10.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			287.13360	307.845	10.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			246.53360	218.045	10.85	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			332.48810	355.281	10.68	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			201.88810	175.481	10.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			273.11860	293.181	10.91	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			262.51860	233.381	10.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			269.13650	288.420	10.93	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			268.53650	238.620	10.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			306.67260	328.285	10.78	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			226.07260	198.485	10.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			242.90130	258.256	11.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			312.30130	278.456	11.12	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			235.91260	250.731	11.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			325.31260	290.931	11.19	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			282.39990	302.896	10.87	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			251.79990	223.096	10.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			219.36670	232.916	11.39	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			358.76670	323.116	11.39	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			201.16540	213.322	11.62	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			400.56540	363.522	11.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			253.80000	269.987	11.00	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			293.20000	260.187	11.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			187.27320	198.368	11.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			436.67320	398.568	11.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			176.93530	187.245	11.97	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			466.33530	427.445	11.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			232.49680	247.055	11.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			331.89680	297.255	11.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			136.00310	143.270	12.71	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			615.40310	573.470	12.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			125.48130	131.990	12.94	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			664.88130	622.190	12.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			189.96330	201.264	11.78	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			429.36330	391.464	11.78	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			103.64820	108.387	13.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			793.04820	748.587	13.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			96.28070	100.483	13.78	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			845.68070	800.683	13.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			164.91400	174.320	12.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			504.31400	464.520	12.17	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			92.85150	96.807	13.90	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			872.25150	827.007	13.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			61.70880	63.913	15.34	255,653.60	4,000	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,201.10880	1,154.113	15.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			110.34770	115.589	13.34	0.00	0	350
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			749.74770	705.789	13.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			55.13060	56.744	15.67	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,294.53060	1,246.944	15.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			44.97120	45.714	16.31	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,474.37120	1,425.915	16.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			93.97710	98.012	13.86	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			863.37710	818.212	13.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			36.47850	36.554	17.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,675.87850	1,626.754	17.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			23.63210	22.863	18.68	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,163.03210	2,113.063	18.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			61.00600	63.148	15.37	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,210.40600	1,163.348	15.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			18.98160	16.998	19.14	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,398.38160	2,347.199	19.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			18.65180	16.489	19.15	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,418.05180	2,366.689	19.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			44.50890	45.213	16.34	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,483.90890	1,435.413	16.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			8.39030	3.838	19.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,347.79030	3,294.038	19.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			8.00570	3.627	19.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,377.40570	3,323.827	19.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			22.34000	21.736	18.88	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,221.74000	2,171.936	18.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,361.92100	2,410.708	16.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			1.32100	0.908	16.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			2.99330	1.102	19.91	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,982.39330	3,931.302	19.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			14.06830	9.805	19.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,753.46830	2,700.005	19.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,861.18020	2,910.146	18.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.58020	0.346	18.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,411.81560	2,460.624	16.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			1.21560	0.824	16.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			14.20160	11.230	20.62	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,947.80160	2,895.630	20.62	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			303.01870	324.370	10.80	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			236.61870	208.770	10.80	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			183.99870	194.271	12.11	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			501.99870	462.971	12.11	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,583.24720	2,632.188	17.31	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			1.24720	0.888	17.31	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			248.76910	261.320	12.03	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			496.56910	459.620	12.03	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			37.36820	36.298	23.35	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,355.16820	3,304.598	23.35	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,654.88610	2,703.412	16.64	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			2.68610	1.712	16.64	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			401.86570	424.065	10.91	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			249.66570	222.365	10.91	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			46.91140	46.503	23.35	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,540.21140	3,490.103	23.35	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			461.13500	483.542	10.90	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			254.43500	227.142	10.90	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			316.08170	331.112	11.80	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			457.38170	422.712	11.80	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,713.14630	2,761.079	16.36	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			4.44630	2.679	16.36	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,005.59600	1,044.858	10.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			61.89600	50.858	10.69	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			821.26340	857.500	10.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			97.56340	83.500	10.56	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			681.37000	715.017	10.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,224.85130	3,171.211	22.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,047.17740	3,096.077	17.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			3.47740	2.077	17.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			2,088.31170	2,038.158	17.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,057.32830	2,103.244	14.01	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			13.62830	9.244	14.01	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,568.54530	1,612.894	12.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			24.84530	18.894	12.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			68.55130	65.211	22.29	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,124.19230	1,078.962	14.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			107.72980	109.280	16.25	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,674.02980	1,625.280	16.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			84.41500	84.687	17.34	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			2,040.71500	1,990.687	17.34	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			82.01170	82.158	17.48	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			364.47210	334.977	11.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			403.88260	424.552	11.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			370.18260	340.552	11.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			254.30450	265.218	12.96	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			710.60450	671.218	12.96	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			167.89230	172.962	14.49	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			254.77980	228.539	10.99	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			453.45630	475.710	11.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			309.75630	281.710	11.25	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			412.50410	433.447	11.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			358.80410	329.447	11.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			408.17210	428.977	11.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			137.67000	121.017	10.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			674.72000	707.429	10.45	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			141.02000	123.429	10.45	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			529.89280	554.665	10.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			236.19280	210.665	10.90	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			508.47980	532.539	10.99	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			528.13430	553.257	11.11	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			263.03430	237.457	11.11	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			50.63150	52.382	23.34	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,835.53150	3,786.582	23.34	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			595.15130	622.003	11.17	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			267.75130	242.803	11.17	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			58.21230	57.192	22.99	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			4,080.81230	4,027.992	22.99	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			59.50790	61.279	22.95	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,355.60790	4,304.680	22.95	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			653.98280	683.845	11.24	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			270.08280	247.245	11.24	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			325.80200	337.176	13.74	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			920.20200	878.576	13.74	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			552.10580	576.791	11.92	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			416.50580	388.191	11.92	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			330.15790	341.827	13.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			904.55790	863.227	13.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			327.97190	339.489	13.71	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			912.37190	870.889	13.71	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			717.19160	747.254	11.29	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			273.89160	250.654	11.29	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			61.50520	60.173	22.73	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,698.20520	4,643.573	22.73	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			784.75480	814.870	11.30	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			276.05480	252.370	11.30	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			67.55780	65.756	22.52	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,908.85780	4,853.256	22.52	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			67.21400	64.078	22.23	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,200.71400	5,143.478	22.23	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			843.65780	876.979	11.38	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			277.15780	256.378	11.38	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			568.11660	588.390	12.99	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			672.31660	638.890	12.99	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			430.72460	443.708	14.11	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			1,024.92460	984.208	14.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			257.99850	261.491	16.44	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,912.19850	1,861.991	16.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,020.60260	1,054.643	11.36	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			214.80260	195.143	11.36	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			574.88270	595.500	12.95	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			659.08270	626.000	12.95	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			571.48930	591.932	12.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			665.68930	632.432	12.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,048.45100	1,083.001	11.33	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			202.65100	183.501	11.33	0.00	0	18,946
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			920.41910	953.575	11.58	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			284.11910	263.775	11.58	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			71.14240	69.291	22.18	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,434.84240	5,379.491	22.18	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			989.79600	1,021.726	11.68	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			288.09600	267.126	11.68	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			76.65900	74.581	21.91	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,554.95900	5,499.981	21.91	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			69.68820	70.038	21.85	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,956.88820	5,904.938	21.85	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,051.87420	1,085.373	11.78	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			289.07420	270.273	11.78	0.00	0	300
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Put			34.51180	28.967	12.38	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Call			2,389.18750	2,435.601	12.18	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Put			34.98750	29.401	12.18	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Call			971.65480	1,004.389	12.03	0.00	0	500
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Put			367.45480	348.189	12.03	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Call			2,488.24450	2,534.739	12.58	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Put			34.04450	28.539	12.58	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Call			2,438.71180	2,485.167	12.38	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			67.21000	64.470	21.63	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,317.71000	6,263.170	21.63	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,109.89150	1,143.314	11.84	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			290.39150	272.014	11.84	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			916.65430	943.929	12.27	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			437.15430	412.629	12.27	0.00	0	0
Total \$ / R Option											255,653.60	4,000	1,931,241
Total \$ / R											419,242,780.70	42,627	2,841,821
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.74630		10.69900			762,987.30	71	1,320
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.90980		10.86060			0.00	0	100

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	16/03/2015	Foreign Exchange Future			11.09400		11.04370			0.00	0	5
Total \$ / R MAXI Future										762,987.30	71	1,425
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.65	Put			9,176.69170	7,035.012	10.23	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.66	Call			13,494.64250	16,022.661	10.21	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.66	Put			9,594.64250	7,392.661	10.21	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.64	Call			14,672.15520	17,320.285	10.25	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.64	Put			8,772.15520	6,690.285	10.25	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.65	Call			14,076.69170	16,665.012	10.23	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Call			33,783.82410	36,087.598	10.66	0.00	0	200
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Put			19,723.82410	17,107.598	10.66	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Call			13,600.30550	14,326.986	12.71	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Put			61,540.30550	57,346.985	12.71	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Call			13,417.81130	14,131.118	12.75	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Put			62,357.81130	58,151.118	12.75	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Call			13,238.24670	13,938.639	12.79	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put			63,178.24670	58,958.639	12.79	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put			41,872.85460	38,671.258	11.70	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call			36,885.11720	38,667.268	11.72	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put			42,515.11720	39,267.268	11.72	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call			36,531.34320	38,292.668	11.75	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put			43,161.34320	39,892.668	11.75	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call			37,242.85460	39,071.258	11.70	0.00	0	0
Total \$ / R MAXI Option										0.00	0	200
Total \$ / R MAXI										762,987.30	71	1,625
£ / R	On 15/09/2014	Foreign Exchange Future			17.80060		17.75650			223,041,518.00	12,530	60,802
£ / R	On 12/12/2014	Foreign Exchange Future			18.05670		18.00980			4,694,742.00	260	11,655
£ / R	On 23/01/2015	Foreign Exchange Future			18.18450		18.13730			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.34030		18.29190			0.00	0	1,000
£ / R	On 12/06/2015	Foreign Exchange Future			18.60400		18.55150			0.00	0	240
Total £ / R Future										227,736,260.00	12,790	73,697
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Put			10.45390	7.674	11.82	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Call			591.72450	628.444	11.13	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Put			35.22450	27.844	11.13	0.00	0	15,000
£ / R	On 15/09/2014	Foreign Exchange Option	17.60	Call			277.93430	303.982	10.32	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.65	Put			139.34110	119.583	10.22	0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Call			916.56790	957.978	11.84	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Put			10.06790	7.378	11.84	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.01	Call			6.15110	7.033	13.49	0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	16.84	Put			9.68290	7.092	11.87	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Call			906.95390	948.274	11.82	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.44	Put			1,686.35830	1,642.432	15.24	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.35	Call			464.05990	497.480	10.82	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	17.35	Put			57.55990	46.880	10.82	0.00	0	3,200
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Call			2.68350	2.825	15.40	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	17.60	Put			121.43430	103.382	10.32	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Call			245.84110	270.183	10.22	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Call			1.60540	1.763	16.09	0.00	0	20,000
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Put			1,945.10540	1,901.163	16.09	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Call			17.86100	21.569	11.87	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Put			821.36100	780.969	11.87	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Put			1,259.65110	1,216.433	13.49	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Call			2.85830	3.032	15.24	0.00	0	21,200
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Call			5,016.50000	5,060.600	10.45	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Put			0.00000	0.000	10.45	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Call			1,258.89830	1,302.363	12.60	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Put			2.39830	1.763	12.60	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			926.18290	967.692	11.87	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Put			1,726.18350	1,682.225	15.40	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			225.86070	202.604	10.34	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			229.68440	206.232	10.35	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			281.60810	289.202	11.85	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			771.80810	732.502	11.85	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			691.87280	715.716	10.33	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			222.07280	199.016	10.33	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			685.66070	709.304	10.34	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			679.48440	702.932	10.35	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,615.79390	3,571.491	15.93	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,232.33640	1,192.582	12.91	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			57.76440	61.076	15.29	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,960.46440	2,916.576	15.29	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			33.63380	36.544	15.91	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,596.33380	3,552.044	15.91	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			33.09390	35.991	15.93	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			859.75420	822.860	12.01	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			263.49250	270.962	12.88	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,216.19250	1,176.462	12.88	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			261.55660	269.069	12.90	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,224.25660	1,184.569	12.90	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			259.63640	267.082	12.91	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			497.84850	512.465	11.24	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			580.54850	547.965	11.24	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			403.97520	415.480	11.77	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			766.67520	730.980	11.77	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			367.05420	377.360	12.01	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			349.71050	360.442	13.14	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,347.81050	1,310.142	13.14	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			347.68400	358.336	13.15	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,355.78400	1,318.036	13.15	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			345.67140	356.243	13.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,363.77140	1,325.943	13.17	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			996.59730	964.147	12.47	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			694.85260	714.815	12.48	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,003.35260	970.815	12.48	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			701.35300	721.497	12.45	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			989.85300	957.497	12.45	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			698.09730	718.147	12.47	0.00	0	0
Total £ / R Option											0.00	0	118,004
Total £ / R											227,736,260.00	12,790	191,701
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10323		0.10314			0.00	0	2,759
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10487		0.10477			0.00	0	17,859
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10675		0.10665			0.00	0	50
Total ¥ / R Future											0.00	0	20,668
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			330.23040	336.898	10.13	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			16.33040	14.098	10.13	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			6.04070	6.076	14.08	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			692.14070	683.276	14.08	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			0.13470	0.129	18.77	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,686.23470	1,677.329	18.77	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			35.13270	34.202	16.78	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,558.23270	1,547.102	16.78	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			567.35610	569.679	11.30	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			90.45610	82.579	11.30	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			135.98850	135.228	13.92	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			659.08850	648.128	13.92	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,677.01320	1,686.326	12.26	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			12.31320	11.226	12.26	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			812.47770	814.278	12.48	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			147.77770	139.178	12.48	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			324.35540	325.349	14.48	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			659.65540	650.249	14.48	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	20,668
€ / R	On	15/09/2014	Foreign Exchange Future			14.21630		14.21480			13,462,836.10	947	65,182
€ / R	On	12/12/2014	Foreign Exchange Future			14.43940		14.43630			0.00	0	13,907
€ / R	On	16/03/2015	Foreign Exchange Future			14.69080		14.68750			0.00	0	7,051
€ / R	On	12/06/2015	Foreign Exchange Future			14.93340		14.92760			0.00	0	150
Total € / R Future											13,462,836.10	947	86,290
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			396.81990	396.067	10.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			32.01990	29.767	10.09	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			278.57990	276.579	9.92	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			2,125.36000	2,123.887	17.55	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			98.88420	96.266	10.28	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			224.08420	219.966	10.28	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			0.59870	0.630	14.54	0.00	0	49,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,495.79870	1,494.330	14.54	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			5.61080	5.056	10.45	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			112.23560	109.352	10.11	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			197.43560	193.052	10.11	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			102.08330	99.396	10.23	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			217.28330	213.096	10.23	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			0.16000	0.187	17.55	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			63.77990	60.279	9.92	0.00	0	13,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			95.77300	93.225	10.32	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			230.97300	226.925	10.32	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			92.75080	90.272	10.36	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			237.95080	233.972	10.36	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			680.41080	681.356	10.45	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			79.37050	75.596	9.84	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,908.16370	1,908.199	15.54	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			808.89750	808.643	9.89	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			72.59750	69.243	9.89	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			800.54540	800.188	9.88	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			74.24540	70.788	9.88	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			775.67050	774.996	9.84	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			981.80790	983.266	10.12	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			45.50790	43.866	10.12	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			817.28190	817.127	9.90	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			70.98190	67.727	9.90	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			44.46370	47.599	15.54	0.00	0	1,737
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			401.46070	404.481	11.80	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			663.96070	663.681	11.80	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			398.29070	401.371	11.82	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			670.79070	670.571	11.82	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			404.65360	407.621	11.78	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			657.15360	656.821	11.78	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			953.25460	955.246	12.73	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			476.52380	484.223	12.69	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			938.92380	940.824	12.69	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			473.68200	481.425	12.71	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			946.08200	948.025	12.71	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			470.85460	478.646	12.73	0.00	0	0
Total € / R Option											0.00	0	109,724

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total € / R											13,462,836.10	947	196,014
AU\$ / R	On	15/09/2014	Foreign Exchange Future			9.98410		9.94820			2,745,627.50	275	13,490
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.07150		10.03400			0.00	0	11,558
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.17600		10.13750			0.00	0	702
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.27620		10.23570			0.00	0	50
Total AU\$ / R Future											2,745,627.50	275	25,800
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			417.53320	450.430	11.05	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			9.33320	6.330	11.05	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			408.16130	440.890	11.01	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			9.96130	6.790	11.01	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			398.82850	431.382	10.97	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			10.62850	7.282	10.97	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			50.10540	51.975	11.97	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			816.10540	780.475	11.97	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			496.28720	520.817	9.94	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			72.28720	59.317	9.94	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			627.66040	656.967	10.17	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			43.66040	35.467	10.17	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			511.74260	537.005	9.95	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			67.74260	55.505	9.95	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			503.98730	528.743	9.93	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			69.98730	57.244	9.93	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			771.38490	736.161	11.85	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			361.29520	381.590	10.01	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			127.29520	110.090	10.01	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			220.13730	235.374	10.10	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			236.13730	213.874	10.10	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			55.38490	57.661	11.85	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			396.24850	414.592	10.55	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			258.74850	238.592	10.55	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			390.85580	409.022	10.55	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			263.35580	243.022	10.55	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			401.69090	420.213	10.55	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			254.19090	234.213	10.55	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			424.55720	407.578	11.31	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			408.85370	432.720	11.29	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			413.15370	396.520	11.29	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			404.31040	428.033	11.29	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			418.61040	401.833	11.29	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			400.25720	423.778	11.31	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											2,745,627.50	275	26,805

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.80050		9.77190			0.00	0	100
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.92790		9.89810			0.00	0	0
Total CAD/ R Future											0.00	0	100
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			32.09730	32.159	9.83	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			250.19730	221.659	9.83	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			30.33330	30.356	9.88	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			258.43330	229.856	9.88	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			28.65610	28.648	9.92	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			266.75610	238.148	9.92	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			188.96360	197.558	10.33	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			280.86360	259.658	10.33	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			185.42020	193.812	10.36	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			287.32020	265.912	10.36	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			181.94220	190.132	10.39	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			293.84220	272.232	10.39	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	100
CF CANDCO	On	12/12/2014	Foreign Exchange Future			21.60500		-12.94810			0.00	0	1,942
Total CF CANDO CAFC Future											0.00	0	1,942
Total CF CANDO CAFC											0.00	0	1,942
CF CANDCO	On	12/12/2014	Foreign Exchange Future			702.09460		664.79490			0.00	0	26,600
Total CF CANDO CAFE Future											0.00	0	26,600
Total CF CANDO CAFE											0.00	0	26,600
CF CANDCO	On	12/12/2014	Foreign Exchange Future			790.70150		751.41140			0.00	0	2,913
Total CF CANDO CAFH Future											0.00	0	2,913
Total CF CANDO CAFH											0.00	0	2,913
CF CANDCO	On	12/12/2014	Foreign Exchange Future			159.64850		-162.75840			0.00	0	4,362
Total CF CANDO CAFJ Future											0.00	0	4,362
Total CF CANDO CAFJ											0.00	0	4,362
CF CANDCO	On	12/12/2014	Foreign Exchange Future			631.15060		596.08980			0.00	0	1,871
Total CF CANDO CAFK Future											0.00	0	1,871
Total CF CANDO CAFK											0.00	0	1,871

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDCO	On 15/09/2014	Foreign Exchange Future			37.06440		31.94000			0.00	0	5,000
Total CF CANDO CAFM Future										0.00	0	5,000
Total CF CANDO CAFM										0.00	0	5,000
CF CANDCO	On 02/09/2014	Foreign Exchange Future			61.05800		46.17910			0.00	0	6,000
Total CF CANDO CAFX Future										0.00	0	6,000
Total CF CANDO CAFX										0.00	0	6,000
CHF / R	On 15/09/2014	Foreign Exchange Future			11.74850		11.73850			0.00	0	3
CHF / R	On 12/12/2014	Foreign Exchange Future			11.93660		11.92500			9,764,138.80	818	5,997
CHF / R	On 16/03/2015	Foreign Exchange Future			12.15110		12.13850			0.00	0	175
Total CHF / R Future										9,764,138.80	818	6,175
CHF / R	On 15/09/2014	Foreign Exchange Option	12.99	Call			2.06370	1.848	16.89	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	12.99	Put			1,253.56370	1,243.348	16.89	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	13.00	Call			2.00970	1.791	16.93	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	13.00	Put			1,263.50970	1,253.291	16.93	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	13.01	Call			1.95720	1.735	16.98	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	13.01	Put			1,273.45720	1,263.235	16.98	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.24	Call			194.20610	195.232	12.15	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.24	Put			509.20610	498.632	12.15	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.25	Call			191.53480	192.537	12.18	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.25	Put			516.53480	505.937	12.18	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.26	Call			188.90140	189.880	12.21	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.26	Put			523.90140	513.280	12.21	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	12.99	Call			206.56940	207.660	13.91	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	12.99	Put			1,058.06940	1,046.560	13.91	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	13.00	Call			204.85470	205.911	13.93	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	13.00	Put			1,066.35470	1,054.811	13.93	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	13.01	Call			203.16010	204.177	13.96	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	13.01	Put			1,074.66010	1,063.077	13.96	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										9,764,138.80	818	6,175
CNH / R	On 15/09/2014	Foreign Exchange Future			1.74220		1.73590			0.00	0	0
CNH / R	On 12/12/2014	Foreign Exchange Future			1.75760		1.75120			0.00	0	0
Total CNH / R Future										0.00	0	0
CNH / R	On 15/09/2014	Foreign Exchange Option	2.00	Put			2,641.35550	2,578.296	17.78	0.00	0	0
CNH / R	On 15/09/2014	Foreign Exchange Option	2.01	Call			0.29160	0.237	18.03	0.00	0	0
CNH / R	On 15/09/2014	Foreign Exchange Option	2.01	Put			2,741.29160	2,678.237	18.03	0.00	0	0
CNH / R	On 15/09/2014	Foreign Exchange Option	1.99	Call			0.43540	0.370	17.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,541.43540	2,478.370	17.53	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			0.35550	0.296	17.78	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			461.32800	420.494	10.51	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			463.32290	491.747	10.29	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			351.32290	315.747	10.29	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			413.62450	439.447	10.33	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			401.62450	363.447	10.33	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			373.32800	396.494	10.51	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											0.00	0	0
QUANTO €	On	15/09/2014	Foreign Exchange Future			1.32290		1.32860			0.00	0	7
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.32350		1.32920			0.00	0	0
Total QUANTO € / \$ Future											0.00	0	7
Total QUANTO € / \$											0.00	0	7
RAIN	On	15/09/2014	Foreign Exchange Future			20,824.89000		20,784.71000			0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Future			4.91410		4.90920			0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Future			4.89120		4.88620			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Call			172.17460	176.389	8.61	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			2.97460	2.289	8.61	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			162.59450	166.734	8.46	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			3.39450	2.634	8.46	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			153.07900	157.135	8.30	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			3.87900	3.035	8.30	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			56.69940	54.564	8.46	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			150.49940	143.364	8.46	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			53.66620	51.474	8.48	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			157.46620	150.274	8.48	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			50.77140	48.530	8.51	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			164.57140	157.330	8.51	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total Futures								673 458 976.80	53,528	1,173,430
Total Options								255 653.60	4,000	2,160,174
Grand Total:								673,714,630.40	57,528	3,333,604