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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/09/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 08/09/2014 Foreign Exchange Future			10.71010		10.68690			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.71850		10.69370			512,890,943.50	47,851	635,985
\$ / R On 19/09/2014 Foreign Exchange Future			10.72530		10.70060			0.00	0	0
\$ / R On 22/09/2014 Foreign Exchange Future			10.73040		10.70580			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.73730		10.71270			0.00	0	1,500
\$ / R On 29/09/2014 Foreign Exchange Future			10.74250		10.71780			0.00	0	0
\$ / R On 30/09/2014 Foreign Exchange Future			10.74420		10.71960			0.00	0	1,748
\$ / R On 08/10/2014 Foreign Exchange Future			10.75790		10.73340			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.79530		10.77080			0.00	0	668
\$ / R On 04/11/2014 Foreign Exchange Future			10.80600		10.78150			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			10.80780		10.78330			0.00	0	0
\$ / R On 12/11/2014 Foreign Exchange Future			10.82040		10.79590			0.00	0	711
\$ / R On 25/11/2014 Foreign Exchange Future			10.84460		10.81990			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			10.85010		10.82540			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			10.87250		10.84770			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			10.87440		10.84960			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			10.87630		10.85150			324,113,740.00	29,800	175,850
\$ / R On 15/12/2014 Foreign Exchange Future			10.88200		10.85730			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			10.89740		10.87260			0.00	0	0
\$ / R On 28/01/2015 Foreign Exchange Future			10.96630		10.94160			0.00	0	1,245
\$ / R On 25/02/2015 Foreign Exchange Future			11.02000		10.99530			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	26/02/2015	Foreign Exchange Future			11.02190		10.99720			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.05670		11.03180			47,488,526.50	4,295	44,682
\$ / R	On	27/03/2015	Foreign Exchange Future			11.07820		11.05300			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.14070		11.11470			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.19740		11.17070			0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Future			11.22880		11.20160			13,474,560.00	1,200	20,648
\$ / R	On	26/06/2015	Foreign Exchange Future			11.25660		11.22900			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.32210		11.29360			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.37970		11.35030			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.41590		11.38700			0.00	0	360
\$ / R	On	28/09/2015	Foreign Exchange Future			11.44500		11.41780			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.50730		11.48390			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.56540		11.54550			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			11.59870		11.58070			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.61940		11.60270			0.00	0	0
Total \$ / R Future											897,967,770.00	83,146	889,583
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Call			19.93010	10.106	5.64	0.00	0	250
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Put			73.03010	40.006	5.64	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			0.03660	0.005	31.03	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,456.33660	2,431.505	31.03	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,793.70000	2,818.500	12.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.00000	0.000	12.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			0.01730	0.000	18.49	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,746.31730	1,721.500	18.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,293.70000	2,318.500	12.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.00000	0.000	12.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,893.70000	1,918.500	13.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			0.00000	0.000	13.40	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			0.02530	0.000	18.50	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,576.32530	1,551.500	18.50	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			0.15280	0.569	49.87	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,906.45280	2,882.069	49.87	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			0.22350	1.947	62.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,306.52350	3,283.447	62.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			0.08900	0.049	18.54	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			1,156.38900	1,131.549	18.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			0.01270	0.000	18.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,906.31270	1,881.500	18.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			0.00980	0.000	18.46	0.00	0	16,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			2,056.30980	2,031.500	18.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			0.31130	0.332	15.87	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			806.61130	781.832	15.87	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			0.02100	0.000	18.49	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,656.32100	1,631.500	18.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			0.01920	0.000	18.49	0.00	0	2,870

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,696.31920	1,671.500	18.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			0.47930	0.517	14.80	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			706.77930	682.017	14.80	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			0.05370	0.010	18.53	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,306.35370	1,281.510	18.53	0.00	0	397
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			0.03980	0.003	18.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,406.33980	1,381.503	18.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			2.70130	2.881	11.88	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			419.00130	394.381	11.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			0.29900	0.318	15.98	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			816.59900	791.818	15.98	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Call			0.21240	0.224	16.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Put			906.51240	881.724	16.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			8.97940	9.523	10.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			265.27940	241.023	10.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			0.35240	0.377	15.55	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			776.65240	751.877	15.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			0.32430	0.346	15.77	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			796.62430	771.846	15.77	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.89	Call			14.27380	15.252	9.81	0.00	0	3,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.89	Put			210.57380	186.752	9.81	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Call			1.01720	1.122	13.20	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Put			557.31720	532.622	13.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			0.60700	0.659	14.27	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			656.90700	632.159	14.27	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			22.68070	24.521	9.25	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			158.98070	136.021	9.25	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			6.12460	6.480	10.85	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			312.42460	287.980	10.85	0.00	0	201
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Call			2.90520	3.094	11.79	0.00	0	1,550
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Put			409.20520	384.594	11.79	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Call			41.51120	45.757	8.49	0.00	0	1,050
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Put			97.81120	77.257	8.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Call			13.21060	14.094	9.90	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Put			219.51060	195.594	9.90	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			10.47600	11.132	10.19	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			246.77600	222.632	10.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			76.97200	86.043	8.30	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			53.27200	37.543	8.30	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			21.00200	22.657	9.34	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			167.30200	144.157	9.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			16.66190	17.866	9.62	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			192.96190	169.366	9.62	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			125.24580	139.220	8.95	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			31.54580	20.720	8.95	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.80	Call			28.52510	31.057	8.96	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.80	Put			134.82510	112.557	8.96	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	10.82	Call			24.48790	26.536	9.15	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Put			150.78790	128.036	9.15	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Call			156.77360	173.122	9.33	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Put			23.07360	14.622	9.33	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			55.52040	61.776	8.12	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			71.82040	53.276	8.12	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.73	Call			48.06790	53.241	8.31	0.00	0	18,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.73	Put			84.36790	64.741	8.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			199.15860	217.920	9.79	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			15.45860	9.420	9.79	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.62	Call			110.46510	123.118	8.77	0.00	0	3,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.62	Put			36.76510	24.618	8.77	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			89.72990	100.268	8.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			46.02990	31.768	8.49	0.00	0	52,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			299.97040	322.090	10.82	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			6.27040	3.590	10.82	0.00	0	900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			148.66830	164.460	9.23	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			24.96830	15.960	9.23	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			132.89580	147.499	9.05	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			29.19580	18.999	9.05	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			396.44340	420.025	11.75	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			2.74340	1.525	11.75	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			190.45970	208.788	9.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			16.75970	10.288	9.70	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			165.01350	181.894	9.42	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			21.31350	13.394	9.42	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			465.24490	489.354	12.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			1.54490	0.854	12.40	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			225.81180	245.732	10.07	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			12.11180	7.232	10.07	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			207.95490	227.126	9.89	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			14.25490	8.626	9.89	0.00	0	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			504.81630	529.117	12.78	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			1.11630	0.617	12.78	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			386.67920	410.159	11.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			2.97920	1.659	11.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			319.01440	341.518	11.00	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			5.31440	3.019	11.00	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			793.79460	818.566	15.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			0.09460	0.066	15.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			445.51920	469.506	12.22	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			1.81920	1.006	12.22	0.00	0	10,900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			406.22650	429.903	11.84	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			2.52650	1.403	11.84	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,393.70000	1,418.500	15.89	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			0.00000	0.000	15.89	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			494.91040	519.169	12.68	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	15/09/2014	Foreign Exchange Option	10.20	Put			1.21040	0.669	12.68	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			485.01280	509.225	12.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			1.31280	0.725	12.59	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,813.70000	1,838.500	13.80	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			0.00000	0.000	13.80	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			693.92150	718.638	14.50	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			0.22150	0.138	14.50	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			594.22440	618.801	13.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			0.52440	0.301	13.60	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,693.70000	1,718.500	14.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			0.00000	0.000	14.40	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,093.70470	1,118.504	17.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			0.00470	0.004	17.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			913.73470	938.528	16.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			0.03470	0.028	16.47	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,793.70000	1,818.500	13.90	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			0.00000	0.000	13.90	0.00	0	15,296
\$ / R	On	19/09/2014	Foreign Exchange Option	10.69	Call			82.63950	91.098	8.62	0.00	0	12,000
\$ / R	On	19/09/2014	Foreign Exchange Option	10.69	Put			72.03950	55.798	8.62	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			68.99570	75.456	8.67	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			103.19570	85.056	8.67	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			229.17950	247.611	9.69	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			23.37950	17.211	9.69	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			196.19940	213.010	9.44	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			30.39940	22.610	9.44	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			61.58420	66.037	9.13	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			148.88420	128.737	9.13	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			0.05980	0.002	19.85	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,387.35980	2,362.702	19.85	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,417.80000	2,442.500	12.23	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	12.23	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			32.71160	33.419	9.86	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			274.91160	250.919	9.86	0.00	0	0
\$ / R	On	30/09/2014	Foreign Exchange Option	10.70	Call			110.65150	123.816	8.95	0.00	0	0
\$ / R	On	30/09/2014	Foreign Exchange Option	10.70	Put			91.05150	79.616	8.95	0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			116.01250	123.855	8.89	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			122.61250	105.955	8.89	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			44.63370	47.323	11.61	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			523.83370	502.023	11.61	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			0.76390	0.658	19.50	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,559.96390	2,535.358	19.50	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,470.82230	2,495.313	18.16	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.02230	0.013	18.16	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			143.97900	152.903	9.37	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			173.17900	157.603	9.37	0.00	0	500
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			631.01710	653.993	9.19	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			9.51710	7.993	9.19	0.00	0	3,882

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			13.06260	14.530	14.69	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,141.56260	1,118.530	14.69	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			183.65790	194.662	9.34	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			150.35790	136.862	9.34	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			60.94070	64.701	11.34	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			477.64070	456.901	11.34	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Call			185.81400	197.000	9.47	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Put			169.91400	156.600	9.47	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			2.29170	1.637	18.65	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,792.39170	2,767.037	18.65	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			206.10760	221.592	9.76	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			186.20760	176.992	9.76	0.00	0	500
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,525.59130	2,550.237	17.36	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.19130	0.137	17.36	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			90.50280	96.784	11.68	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			515.10280	496.684	11.68	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			253.83720	270.186	9.97	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			186.13720	177.686	9.97	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			151.51550	160.852	10.92	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			371.91550	356.452	10.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,853.16490	1,877.601	14.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			1.66490	1.301	14.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,763.47820	1,787.841	13.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			1.97820	1.542	13.97	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,356.01430	1,379.788	12.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			4.51430	3.488	12.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,296.62720	1,320.259	11.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			5.12720	3.959	11.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,302.17480	2,326.828	16.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.67480	0.528	16.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,079.94810	1,102.726	10.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			8.44810	6.426	10.81	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			982.65120	1,005.128	10.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			11.15120	8.828	10.51	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,415.48220	1,439.379	12.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			3.98220	3.079	12.37	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			819.44330	841.876	10.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			17.94330	15.575	10.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			772.15190	794.651	9.96	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			20.65190	18.351	9.96	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,257.08710	1,280.614	11.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			5.58710	4.314	11.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			554.65450	575.717	9.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			43.15450	39.417	9.36	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			546.50470	566.980	9.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			45.00470	40.680	9.33	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			867.09370	889.501	10.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			15.59370	13.201	10.21	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			522.40360	542.599	9.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			50.90360	46.299	9.38	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			506.63480	526.645	9.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			55.13480	50.345	9.41	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			587.81010	611.101	9.46	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			36.31010	34.801	9.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			468.30320	487.845	9.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			66.80320	61.545	9.49	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			438.81030	457.977	9.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			77.31030	71.677	9.55	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			538.41240	558.794	9.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			46.91240	42.494	9.35	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			417.40080	436.284	9.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			85.90080	79.984	9.60	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			396.61660	415.217	9.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			95.11660	88.917	9.65	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			475.84140	495.477	9.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			64.34140	59.177	9.47	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			344.33480	362.186	9.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			122.83480	115.885	9.77	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			302.43120	319.623	9.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			150.93120	143.323	9.88	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			431.60520	450.677	9.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			80.10520	74.377	9.57	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			280.11400	296.927	9.94	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			168.61400	160.627	9.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			274.71960	291.437	9.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			173.21960	165.137	9.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			363.39660	381.530	9.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			111.89660	105.230	9.72	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			248.84920	265.093	10.04	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			197.34920	188.793	10.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			239.01340	255.064	10.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			207.51340	198.764	10.07	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			285.58230	302.490	9.93	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			164.08230	156.190	9.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			224.80130	240.561	10.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			223.30130	214.261	10.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			220.89420	235.871	10.13	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			229.39420	219.571	10.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			258.97640	275.412	10.01	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			187.47640	179.112	10.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			195.47160	206.841	10.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			273.97160	260.541	10.33	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			188.79650	199.864	10.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			287.29650	273.564	10.41	0.00	0	27,500

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	10.83	Call			234.20420	250.158	10.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			212.70420	203.858	10.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			173.17610	183.514	10.63	0.00	0	32,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			321.67610	307.214	10.63	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			156.29670	165.817	10.89	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			364.79670	349.517	10.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			205.96230	217.805	10.20	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			254.46230	241.505	10.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			143.64420	152.534	11.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			402.14420	386.234	11.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			134.36800	142.783	11.28	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			432.86800	416.483	11.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			185.55330	196.472	10.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			294.05330	280.172	10.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			98.90100	105.413	12.10	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			587.40100	569.113	12.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			90.14310	96.162	12.36	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			638.64310	619.862	12.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			146.07750	155.090	11.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			394.57750	378.790	11.06	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			72.42210	77.276	13.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			770.92210	750.976	13.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			66.61480	71.107	13.29	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			825.11480	804.807	13.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			123.73680	131.597	11.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			472.23680	455.297	11.50	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			63.94250	68.266	13.42	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			852.44250	831.966	13.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			40.28440	43.723	15.02	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,188.78440	1,167.423	15.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			77.78120	82.966	12.80	0.00	0	350
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			726.28120	706.666	12.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			34.94980	38.148	15.36	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,283.44980	1,261.848	15.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			26.97740	29.781	16.00	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,465.47740	1,443.481	16.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			64.81750	69.196	13.38	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			843.31750	822.896	13.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			20.61330	23.058	16.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,669.11330	1,646.758	16.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			11.67360	13.495	18.40	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,160.17360	2,137.195	18.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			39.70860	43.123	15.05	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,198.20860	1,176.823	15.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			7.25820	8.697	18.57	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,395.75820	2,372.397	18.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			6.97240	8.269	18.54	0.00	0	79,241

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,415.47240	2,391.969	18.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			26.62260	29.408	16.03	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,475.12260	1,453.108	16.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			0.95420	0.524	17.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,349.45420	3,324.224	17.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			0.88760	0.484	17.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,379.38760	3,354.184	17.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			10.38150	12.740	18.60	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,218.88150	2,196.440	18.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,352.10160	2,376.770	16.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.60160	0.470	16.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.19310	0.089	17.48	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,988.69310	3,963.789	17.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			3.48130	3.322	18.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,751.98130	2,727.022	18.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,851.69100	2,876.445	18.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.19100	0.145	18.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,402.03640	2,426.718	16.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.53640	0.418	16.68	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			255.44600	271.723	10.04	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			198.14600	189.723	10.04	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			2.44100	2.004	17.76	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,945.14100	2,920.004	17.76	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,573.19540	2,597.865	17.12	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.59540	0.465	17.12	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			142.72740	151.364	11.49	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			470.12740	453.964	11.49	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			21.78730	27.534	23.44	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,350.18730	3,331.234	23.44	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,642.98190	2,667.464	16.56	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			1.38190	1.164	16.56	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			358.17680	374.001	10.35	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			216.57680	207.701	10.35	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			207.59710	217.803	11.53	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			465.99710	451.503	11.53	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			418.02160	434.618	10.43	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			222.72160	214.618	10.43	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			34.86030	37.855	23.53	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,539.56030	3,517.855	23.53	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,699.43050	2,723.865	16.25	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			2.23050	1.965	16.25	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			273.42160	285.190	11.32	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			426.22160	413.291	11.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			203.91770	196.801	10.39	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			138.04260	143.485	14.19	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,106.24260	1,086.785	14.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			408.00600	423.662	10.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			46.11780	44.906	10.41	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			787.34560	809.803	10.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			75.54560	73.103	10.12	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			362.51480	376.738	10.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			330.71480	320.038	10.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			635.08680	655.963	9.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			641.99000	662.979	9.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			110.19000	106.279	9.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			463.84590	481.067	10.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			222.04590	214.367	10.47	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			977.91780	1,001.606	10.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			16.60820	15.883	12.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			54.59420	57.294	22.67	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,222.79420	3,200.594	22.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,033.53520	3,058.266	17.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			1.73520	1.566	17.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,664.39190	1,642.834	16.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			66.81920	69.377	17.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			2,035.01920	2,012.677	17.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,040.16370	2,064.435	13.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			8.36370	7.735	13.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,548.40820	1,572.583	12.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			336.42950	325.610	10.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			215.77960	224.461	12.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			683.97960	667.761	12.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.42540	0.470	23.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,968.62540	7,943.771	23.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			86.19190	89.534	16.09	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			276.20600	266.962	10.69	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			366.84400	381.212	10.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			325.04400	314.512	10.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			64.85210	67.329	17.42	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			2,083.05210	2,060.629	17.42	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			358.22950	372.310	10.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			113.28680	109.263	9.89	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			485.71770	503.501	10.39	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			483.39960	499.950	10.54	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			230.39960	221.750	10.54	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			40.00820	44.394	23.56	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,837.00820	3,816.193	23.56	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			47.79910	48.484	23.09	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			4,083.09910	4,057.784	23.09	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			550.01700	567.313	10.61	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			235.31700	226.613	10.61	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			607.42320	626.795	10.64	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			236.72320	229.395	10.64	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			49.63180	50.451	22.84	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,358.93180	4,333.051	22.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			290.06320	299.095	13.27	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			878.46320	860.295	13.27	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			288.02730	296.988	13.30	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			886.42730	868.188	13.30	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			286.01140	294.899	13.33	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			894.41140	876.099	13.33	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			503.27380	519.540	11.32	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			381.67380	370.740	11.32	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			0.00000	510.650	11.37	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			0.00000	381.850	11.37	1,145,550.00	3,000	3,000
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			671.95640	690.698	10.74	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			242.95640	234.098	10.74	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			48.86630	53.068	22.88	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,699.86630	4,676.468	22.88	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			58.20440	59.716	22.73	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,914.60440	4,887.615	22.73	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			738.73500	760.440	10.83	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			245.13500	238.340	10.83	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			797.17140	822.147	10.93	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			246.87140	242.447	10.93	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			58.88020	60.341	22.58	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,208.58020	5,180.640	22.58	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			388.89870	400.822	13.80	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			1,001.89870	984.922	13.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			230.02410	237.040	16.35	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,903.02410	1,881.140	16.35	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			525.96670	541.806	12.51	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			628.96670	615.906	12.51	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			522.68430	538.441	12.53	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			635.68430	622.541	12.53	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			519.43340	535.104	12.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			642.43340	629.204	12.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,004.52550	1,029.066	10.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			177.52550	173.166	10.96	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			975.56200	999.794	10.96	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			188.56200	183.894	10.96	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			870.13600	893.394	11.09	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			252.33600	248.394	11.09	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			59.71210	65.229	22.49	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,441.91210	5,420.229	22.49	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			68.94300	70.184	22.20	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,565.04300	5,542.884	22.20	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			942.04500	960.932	11.23	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			258.14500	253.632	11.23	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,004.38770	1,020.930	11.30	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			258.88770	255.530	11.30	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	25/11/2015	Foreign Exchange Option	17.45	Call			62.76760	63.299	21.94	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,967.26760	5,947.899	21.94	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			27.12020	26.913	12.22	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,358.35800	2,375.982	12.02	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			27.65800	27.282	12.02	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			915.08160	929.437	11.48	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			334.38160	330.737	11.48	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,457.29410	2,475.250	12.43	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			26.59410	26.550	12.43	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,407.82020	2,425.613	12.22	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,062.80050	1,077.101	11.36	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			260.10050	257.700	11.36	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			865.49840	878.208	11.80	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			402.79840	398.808	11.80	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			60.83520	60.779	21.89	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,328.13520	6,311.379	21.89	0.00	0	0
Total \$ / R Option											1,145,550.00	3,000	1,894,540
Total \$ / R											899,113,320.00	86,146	2,784,123
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.71850		10.69370			525,206.50	49	1,282
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.87630		10.85150			1,631,445.00	150	111
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.05670		11.03180			0.00	0	5
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.22880		11.20160			0.00	0	0
Total \$ / R MAXI Future											2,156,651.50	199	1,398
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			4,602.99410	3,176.753	8.49	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			8,323.87760	9,304.604	8.40	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			4,953.87760	3,454.604	8.40	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			9,643.79780	10,769.468	8.58	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			4,273.79780	2,919.468	8.58	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			8,972.99410	10,026.753	8.49	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			29,112.45280	30,812.734	9.91	0.00	0	200
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			15,962.45280	15,182.734	9.91	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			9,890.09650	10,541.305	12.10	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			58,740.09650	56,911.305	12.10	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			9,737.08070	10,379.743	12.15	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			59,587.08070	57,749.743	12.15	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			9,586.97340	10,221.223	12.19	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			60,436.97340	58,591.223	12.19	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			38,545.13330	37,357.347	11.14	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			32,378.43080	33,668.594	11.17	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			39,198.43080	37,998.594	11.17	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			32,036.38130	33,314.248	11.20	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			39,856.38130	38,644.248	11.20	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			32,725.13330	34,027.347	11.14	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 MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call				41,881.48850	43,244.280	11.87	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put				51,721.48850	50,364.280	11.87	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call				41,550.90340	42,903.033	11.90	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put				52,390.90340	51,023.033	11.90	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call				42,215.38030	43,589.278	11.85	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put				51,055.38030	49,709.278	11.85	0.00	0	0
Total \$ / R MAXI Option											0.00	0	200
Total \$ / R MAXI											2,156,651.50	199	1,598
£ / R	On 15/09/2014	Foreign Exchange Future			17.48870			17.53490			2,920,612.90	167	61,694
£ / R	On 12/12/2014	Foreign Exchange Future			17.73300			17.78040			443,325.00	25	13,180
£ / R	On 23/01/2015	Foreign Exchange Future			17.85680			17.90480			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.00820			18.05600			0.00	0	1,025
£ / R	On 12/06/2015	Foreign Exchange Future			18.26730			18.31190			0.00	0	240
Total £ / R Future											3,363,937.90	192	76,139
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Put				1.14630	1.146	9.79	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Call				349.64650	305.680	8.98	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Put				14.74650	16.980	8.98	0.00	0	15,000
£ / R	On 15/09/2014	Foreign Exchange Option	17.60	Call				74.36590	56.081	8.83	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.65	Put				174.25220	205.330	9.11	0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Call				685.95560	639.749	9.81	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Put				1.05560	1.049	9.81	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.01	Call				0.09620	0.075	15.56	0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	16.84	Put				0.97170	0.960	9.84	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Call				676.04630	629.846	9.79	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.44	Put				1,905.12190	1,951.308	16.67	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.35	Call				222.79970	183.524	8.62	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.35	Put				37.89970	44.824	8.62	0.00	0	3,200
£ / R	On 15/09/2014	Foreign Exchange Option	19.48	Call				0.02150	0.006	16.73	0.00	0	1,700
£ / R	On 15/09/2014	Foreign Exchange Option	17.60	Put				139.46590	167.381	8.83	0.00	0	1,700
£ / R	On 15/09/2014	Foreign Exchange Option	17.65	Call				59.15220	44.030	9.11	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.70	Call				0.01950	0.001	17.02	0.00	0	20,000
£ / R	On 15/09/2014	Foreign Exchange Option	19.70	Put				2,165.11950	2,211.301	17.02	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	18.56	Call				0.93330	0.653	13.93	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	18.56	Put				1,026.03330	1,071.953	13.93	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.01	Put				1,475.19620	1,521.375	15.56	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.44	Call				0.02190	0.008	16.67	0.00	0	21,200
£ / R	On 15/09/2014	Foreign Exchange Option	12.74	Call				4,794.90000	4,748.700	8.74	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	12.74	Put				0.00000	0.000	8.74	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.50	Call				1,035.01580	988.801	11.50	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.50	Put				0.11580	0.101	11.50	0.00	0	11,200
£ / R	On 15/09/2014	Foreign Exchange Option	16.84	Call				695.87170	649.660	9.84	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.48	Put				1,945.12150	1,991.306	16.73	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.55	Put				241.53000	262.947	9.51	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	12/12/2014	Foreign Exchange Option	17.56	Put			246.07840	267.750	9.53	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			158.30710	151.485	11.50	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			877.90710	918.485	11.50	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			477.43000	451.188	9.50	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			237.03000	258.188	9.50	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			471.93000	445.947	9.51	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			466.47840	440.751	9.53	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,838.38050	3,886.925	16.80	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,366.25300	1,409.055	12.69	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			33.42330	32.420	15.42	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			3,168.62330	3,215.620	15.42	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			23.25170	23.794	16.75	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,818.45170	3,866.994	16.75	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			23.18050	23.724	16.80	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			967.75530	1,008.235	11.88	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			163.85850	158.556	12.66	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,349.05850	1,391.756	12.66	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			162.45070	157.199	12.67	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,357.65070	1,400.399	12.67	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			161.05300	155.855	12.69	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			343.14530	331.431	11.04	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			658.34530	694.631	11.04	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			270.27820	261.613	11.61	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			865.47820	904.813	11.61	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			242.55530	235.035	11.88	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,490.24650	1,529.688	13.03	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			244.69130	236.388	13.05	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,498.69130	1,538.188	13.05	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			298.91540	288.727	12.55	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,242.91540	1,280.526	12.55	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			247.81370	239.403	13.02	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,481.81370	1,521.203	13.02	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			246.24650	237.888	13.03	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,122.05640	1,132.444	12.36	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			579.56980	545.093	12.33	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,107.66980	1,117.793	12.33	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			576.75490	542.413	12.35	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,114.85490	1,125.113	12.35	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			573.95640	539.743	12.36	0.00	0	0
Total £ / R Option											0.00	0	118,574
Total £ / R											3,363,937.90	192	194,713
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10220		0.10171			0.00	0	2,755
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10378		0.10329			155,664.00	1,500	14,859
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10561		0.10511			0.00	0	25

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total ¥ / R Future											155,664.00	1,500	17,639
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			182.90030	224.615	9.11	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			11.50030	5.115	9.11	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			0.14220	0.153	15.41	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			828.74220	780.653	15.41	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			0.00350	0.004	24.55	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,828.60350	1,780.504	24.55	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			15.70210	16.845	16.38	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,686.80210	1,639.245	16.38	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			421.32150	455.342	10.26	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			92.42150	77.742	10.26	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			77.04820	82.670	13.37	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			748.14820	705.071	13.37	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,522.17640	1,570.900	11.82	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			10.87640	10.100	11.82	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			665.23910	694.586	11.57	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			153.93910	133.786	11.57	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			241.19280	247.260	13.85	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			729.89280	686.460	13.85	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											155,664.00	1,500	17,639
€ / R	On	15/09/2014	Foreign Exchange Future			13.89250		13.86980			7,877,047.50	567	64,615
€ / R	On	12/12/2014	Foreign Exchange Future			14.10850		14.08540			1,721,237.00	122	16,421
€ / R	On	16/03/2015	Foreign Exchange Future			14.35560		14.33200			531,157.20	37	18,447
€ / R	On	12/06/2015	Foreign Exchange Future			14.59470		14.56790			0.00	0	350
Total € / R Future											10,129,441.70	726	99,833
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			89.02310	95.910	7.94	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			69.22310	53.410	7.94	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			36.50750	34.868	8.36	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			2,470.20700	2,447.507	25.22	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			3.73920	3.236	10.47	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			473.93920	450.736	10.47	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			0.00880	0.008	19.55	0.00	0	49,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,840.20880	1,817.508	19.55	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			7.32810	3.860	9.17	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			4.91370	4.262	10.22	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			435.11370	411.762	10.22	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			4.00320	3.465	10.40	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			464.20320	440.965	10.40	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			0.00700	0.007	25.22	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			166.70750	142.368	8.36	0.00	0	13,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			3.49260	3.022	10.53	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
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			483.69260	460.522	10.53	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			3.26270	2.823	10.59	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			493.46270	470.323	10.59	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			337.12810	356.360	9.17	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			18.15800	20.944	16.03	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			2,232.75800	2,212.444	16.03	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			120.26590	112.309	9.35	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			498.86600	513.860	9.36	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			123.46600	115.360	9.36	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			478.80640	493.349	9.38	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			133.40640	124.849	9.38	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			652.93820	670.857	9.16	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			67.53820	62.357	9.16	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			512.51910	527.813	9.34	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			117.11910	109.313	9.34	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			505.66590	520.809	9.35	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			253.26350	260.155	11.94	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			881.26350	864.555	11.94	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			234.81370	241.514	12.14	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			952.81370	935.914	12.14	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			257.59490	264.530	11.89	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			865.59490	848.929	11.89	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			590.70250	603.223	10.09	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			278.70250	267.623	10.09	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			255.41650	262.331	11.91	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			873.41650	856.731	11.91	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			244.85880	251.663	12.03	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			912.85880	896.064	12.03	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			720.77450	735.793	9.77	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			188.77450	180.193	9.77	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			194.57380	200.853	12.66	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,142.57380	1,125.254	12.66	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			601.69390	614.438	10.06	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			269.69390	258.838	10.06	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			189.96950	196.203	12.72	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,167.96950	1,150.603	12.72	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			335.24400	345.197	12.84	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,167.34400	1,150.497	12.84	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			333.22760	343.143	12.86	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,175.32760	1,158.443	12.86	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			337.28080	347.268	12.82	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,159.38080	1,142.568	12.82	0.00	0	0
Total € / R Option											0.00	0	167,837
Total € / R											10,129,441.70	726	267,670

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	15/09/2014	Foreign Exchange Future			10.04380		10.01860			0.00	0	13,740
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.12930		10.10440			0.00	0	9,471
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.23020		10.20580			0.00	0	2,452
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.32810		10.30160			0.00	0	1,050
Total AU\$ / R Future											0.00	0	26,713
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			479.65190	504.398	13.03	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			1.05190	0.599	13.03	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			469.72910	494.503	13.06	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			1.12910	0.703	13.06	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			459.81250	484.560	12.95	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			1.21250	0.760	12.95	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			34.00930	35.599	10.71	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			729.60930	706.299	10.71	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			527.97590	548.103	8.90	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			33.57590	28.803	8.90	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			675.25830	697.468	9.62	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			20.85830	18.168	9.62	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			545.63730	566.080	8.96	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			31.23730	26.780	8.96	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			536.56200	556.849	8.91	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			32.16200	27.549	8.91	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			684.34000	661.282	10.59	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			375.56260	392.058	8.83	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			71.16260	62.758	8.83	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			214.07200	224.691	8.74	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			159.67200	145.391	8.74	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			38.74000	40.582	10.59	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			407.03060	418.695	9.88	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			201.23060	188.495	9.88	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			401.14660	412.638	9.88	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			205.34660	192.438	9.88	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			412.97120	424.806	9.88	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			197.17120	184.606	9.88	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			360.52520	343.618	10.48	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			411.81600	421.697	10.47	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			350.21600	333.597	10.47	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			406.95120	416.686	10.47	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			355.35120	338.586	10.47	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			402.12520	411.718	10.48	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											0.00	0	27,718
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.84600		9.86200			0.00	0	100
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.97020		9.98680			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	16/03/2015	Foreign Exchange Future			10.11220		10.12930			0.00	0	0
Total CAD/ R Future											0.00	0	100
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			8.98270	6.809	7.33	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			136.98270	150.809	7.33	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			8.05340	6.087	7.45	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			146.05340	160.087	7.45	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			7.22760	5.447	7.57	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			155.22760	169.447	7.57	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			189.57640	183.642	9.37	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			192.77640	203.442	9.37	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			184.79600	179.012	9.38	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			197.99600	208.812	9.38	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			180.73530	175.094	9.41	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			203.93530	214.894	9.41	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			268.63630	285.543	9.97	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			293.76120	293.661	10.00	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			274.46120	291.461	10.00	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			302.82500	302.494	9.97	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			263.52500	280.294	9.97	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			297.93630	297.743	9.97	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	100
CF CANDCO	n	12/12/2014	Foreign Exchange Future			14.29830		-11.56770			0.00	0	1,942
Total CF CANDO CAFC Future											0.00	0	1,942
Total CF CANDO CAFC											0.00	0	1,942
CF CANDCO	n	12/12/2014	Foreign Exchange Future			678.35970		656.46060			0.00	0	26,600
Total CF CANDO CAFE Future											0.00	0	26,600
Total CF CANDO CAFE											0.00	0	26,600
CF CANDCO	n	12/12/2014	Foreign Exchange Future			769.54840		747.35680			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	n	12/12/2014	Foreign Exchange Future			278.65280		-294.17110			0.00	0	4,362
Total CF CANDO CAFJ Future											0.00	0	4,362
Total CF CANDO CAFJ											0.00	0	4,362

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDCO	On 12/12/2014	Foreign Exchange Future			600.04690		577.99470			0.00	0	1,871
Total CF CANDO CAFK Future										0.00	0	1,871
Total CF CANDO CAFK										0.00	0	1,871
CF CANDCO	On 15/09/2014	Foreign Exchange Future			3.19330		3.82150			0.00	0	5,000
Total CF CANDO CAFM Future										0.00	0	5,000
Total CF CANDO CAFM										0.00	0	5,000
CHF / R	On 15/09/2014	Foreign Exchange Future			11.51950		11.49280			0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Future			11.70110		11.67440			0.00	0	6,752
CHF / R	On 16/03/2015	Foreign Exchange Future			11.91320		11.88600			0.00	0	150
Total CHF / R Future										0.00	0	6,902
CHF / R	On 15/09/2014	Foreign Exchange Option	12.99	Call			0.01980	0.016	20.21	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	12.99	Put			1,497.21980	1,470.516	20.21	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	13.00	Call			0.01960	0.016	20.32	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	13.00	Put			1,507.21960	1,480.516	20.32	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	13.01	Call			0.01940	0.016	20.44	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	13.01	Put			1,517.21940	1,490.516	20.44	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.24	Call			96.47620	100.778	11.93	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.24	Put			662.07620	639.678	11.93	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.25	Call			94.89920	99.114	11.96	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.25	Put			670.49920	648.014	11.96	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.26	Call			93.35020	97.480	11.99	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.26	Put			678.95020	656.380	11.99	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	12.99	Call			131.80710	135.784	13.90	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	12.99	Put			1,235.80710	1,212.584	13.90	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	13.00	Call			130.60640	134.545	13.92	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	13.00	Put			1,244.60640	1,221.345	13.92	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	13.01	Call			129.41660	133.323	13.95	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	13.01	Put			1,253.41660	1,230.123	13.95	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										0.00	0	6,902
CNH / R	On 15/09/2014	Foreign Exchange Future			1.74420		1.73940			0.00	0	0
CNH / R	On 12/12/2014	Foreign Exchange Future			1.75870		1.75430			0.00	0	0
CNH / R	On 16/03/2015	Foreign Exchange Future			1.77760		1.77350			0.00	0	0
Total CNH / R Future										0.00	0	0
CNH / R	On 15/09/2014	Foreign Exchange Option	2.00	Put			2,606.03590	2,558.000	14.70	0.00	0	0
CNH / R	On 15/09/2014	Foreign Exchange Option	2.01	Call			0.03190	0.000	15.18	0.00	0	0
CNH / R	On 15/09/2014	Foreign Exchange Option	2.01	Put			2,706.03190	2,658.000	15.18	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	Call			0.04060	0.000	14.23	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,506.04060	2,458.000	14.23	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			0.03590	0.000	14.70	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			374.90460	354.728	9.57	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			411.78550	439.674	9.35	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			268.78550	252.674	9.35	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			359.44380	385.354	9.38	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			316.44380	298.354	9.38	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			317.90460	341.728	9.57	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			439.18290	458.508	10.89	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			704.18290	682.508	10.89	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			407.75490	425.962	11.05	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			772.75490	749.962	11.05	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			476.80710	497.502	10.80	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			641.80710	621.502	10.80	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			1.29610		1.29700			0.00	0	50
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.29720		1.29800			0.00	0	0
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.29840		1.29920			0.00	0	0
Total QUANTO € / \$ Future											0.00	0	50
Total QUANTO € / \$											0.00	0	50
RAIN	On	15/09/2014	Foreign Exchange Future			20,576.42000		20,535.96000			0.00	0	0
RAIN	On	12/12/2014	Foreign Exchange Future			20,852.91000		20,813.41000			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			4.96030		4.94610			0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Future			4.93930		4.92470			0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Future			4.91820		4.90450			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Call			206.13560	220.317	8.79	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			0.03560	0.017	8.79	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			196.14440	210.321	8.54	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			0.04440	0.021	8.54	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			186.15560	200.325	8.30	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			0.05560	0.025	8.30	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			53.01210	59.734	7.65	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			108.31210	100.434	7.65	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			49.71270	56.131	7.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			115.01270	106.831	7.69	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			46.59170	52.711	7.73	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			121.89170	113.411	7.73	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Call			85.32820	91.490	8.66	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			170.82820	163.290	8.66	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			82.00390	87.983	8.69	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			177.50390	169.783	8.69	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			78.79140	84.590	8.72	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			184.29140	176.390	8.72	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0
Total Futures											913 773 465.10	85,763	1,161,045
Total Options											1 145 550.00	3,000	2,182,156
Grand Total:											914,919,015.10	88,763	3,343,201