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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 10/09/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 15/09/2014 Foreign Exchange Future			10.94220		10.91360			1,606,686,994.80	146,834	520,163
\$ / R On 19/09/2014 Foreign Exchange Future			10.94910		10.92040			0.00	0	0
\$ / R On 22/09/2014 Foreign Exchange Future			10.95430		10.92560			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.96130		10.93260			0.00	0	1,500
\$ / R On 29/09/2014 Foreign Exchange Future			10.96660		10.93780			0.00	0	0
\$ / R On 30/09/2014 Foreign Exchange Future			10.96840		10.93960			0.00	0	1,748
\$ / R On 08/10/2014 Foreign Exchange Future			10.98240		10.95350			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			11.01990		10.99110			0.00	0	668
\$ / R On 04/11/2014 Foreign Exchange Future			11.03070		11.00200			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			11.03250		11.00380			0.00	0	0
\$ / R On 12/11/2014 Foreign Exchange Future			11.04520		11.01640			0.00	0	711
\$ / R On 25/11/2014 Foreign Exchange Future			11.06970		11.04080			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			11.07540		11.04640			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			11.09800		11.06890			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			11.09990		11.07080			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			11.10180		11.07280			3,520,003,318.80	317,066	364,880
\$ / R On 15/12/2014 Foreign Exchange Future			11.10790		11.07870			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.12390		11.09470			0.00	0	0
\$ / R On 28/01/2015 Foreign Exchange Future			11.19630		11.16630			0.00	0	1,245
\$ / R On 25/02/2015 Foreign Exchange Future			11.25260		11.22210			0.00	0	0
\$ / R On 26/02/2015 Foreign Exchange Future			11.25470		11.22410			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Future			11.29090		11.26000			35,927,643.80	3,182	56,917
\$ / R	On	27/03/2015	Foreign Exchange Future			11.31320		11.28220			15,442,518.00	1,365	1,365
\$ / R	On	28/04/2015	Foreign Exchange Future			11.37820		11.34680			0.00	0	1,372
\$ / R	On	27/05/2015	Foreign Exchange Future			11.43700		11.40540			0.00	0	1,375
\$ / R	On	12/06/2015	Foreign Exchange Future			11.46940		11.43770			42,046,820.40	3,666	20,648
\$ / R	On	26/06/2015	Foreign Exchange Future			11.49860		11.46660			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.56720		11.53470			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.62750		11.59460			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.66490		11.63160			0.00	0	360
\$ / R	On	28/09/2015	Foreign Exchange Future			11.69300		11.65970			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.75310		11.72010			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.80920		11.77640			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			11.84120		11.80860			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.86130		11.82870			0.00	0	0
Total \$ / R Future											5,220,107,295.80	472,113	979,138
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,513.60000	2,542.200	13.28	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.00000	0.000	13.28	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			2,113.60000	2,142.200	13.76	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			0.00000	0.000	13.76	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			0.04980	0.051	53.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,686.44980	2,657.851	53.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			0.13320	0.146	64.85	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,086.53320	3,057.946	64.85	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			3,013.60000	3,042.200	13.28	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.00000	0.000	13.28	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			0.00700	0.010	32.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,686.40700	1,657.810	32.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			0.00700	0.009	34.58	0.00	0	16,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			1,836.40700	1,807.809	34.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			0.00960	0.008	40.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,236.40960	2,207.808	40.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			0.00750	0.012	28.23	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,436.40750	1,407.812	28.23	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			0.00730	0.011	28.86	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,476.40730	1,447.811	28.86	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			0.00720	0.011	29.66	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,526.40720	1,497.811	29.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			0.00980	0.023	22.91	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,086.40980	1,057.823	22.91	0.00	0	397
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			0.00880	0.016	24.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,186.40880	1,157.816	24.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			0.00770	0.013	26.96	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,356.40770	1,327.813	26.96	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			0.29310	0.492	17.45	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			596.69310	568.292	17.45	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	11.60	Call			0.14340	0.255	18.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Put			686.54340	658.055	18.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			0.02440	0.051	21.24	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			936.42440	907.851	21.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			0.40790	0.647	16.93	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			556.80790	528.447	16.93	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			0.34540	0.567	17.20	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			576.74540	548.367	17.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			0.31810	0.531	17.33	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			586.71810	558.331	17.33	167,499.21	300	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Call			2.37670	3.368	13.99	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Put			338.77670	311.168	13.99	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			1.03520	1.525	15.33	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			437.43520	409.325	15.33	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			0.70060	1.054	16.00	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			487.10060	458.854	16.00	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			23.27090	30.423	10.64	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			109.67090	88.223	10.64	0.00	0	201
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Call			9.17550	12.367	11.98	0.00	0	1,550
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Put			195.57550	170.167	11.98	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			8.36280	11.306	12.11	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			204.76280	179.106	12.11	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Call			56.69620	76.801	10.40	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Put			43.09620	34.601	10.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			43.79560	58.135	10.15	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			60.19560	45.935	10.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			36.68550	47.169	9.97	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			73.08550	54.969	9.97	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			97.13620	120.961	10.92	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			23.53620	18.761	10.92	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			75.69420	97.859	10.66	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			32.09420	25.659	10.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.89	Call			62.73440	83.571	10.49	0.00	0	3,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.89	Put			39.13440	31.371	10.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.80	Call			128.84420	154.319	11.26	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.80	Put			15.24420	12.119	11.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Call			112.59380	137.318	11.09	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Put			18.99380	15.118	11.09	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			104.75860	129.053	11.01	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			21.15860	16.853	11.01	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			208.96690	236.448	12.04	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			5.36690	4.248	12.04	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.73	Call			190.41170	217.598	11.87	0.00	0	18,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.73	Put			6.81170	5.398	11.87	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Call			172.21730	199.035	11.69	0.00	0	1,050
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Put			8.61730	6.835	11.69	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.62	Call			295.38080	323.599	12.81	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	10.62	Put			1.78080	1.399	12.81	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			266.18360	294.236	12.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			2.58360	2.036	12.56	0.00	0	52,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			246.90400	274.808	12.38	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			3.30400	2.608	12.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			344.55180	372.942	13.24	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			0.95180	0.742	13.24	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			324.82380	353.157	13.07	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			1.22380	0.957	13.07	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			314.98720	343.287	12.99	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			1.38720	1.087	12.99	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			394.10660	422.591	13.67	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			0.50660	0.391	13.67	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			364.33980	392.774	13.42	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			0.73980	0.575	13.42	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Call			354.43920	382.853	13.33	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Put			0.83920	0.653	13.33	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			433.90560	462.433	14.02	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			0.30560	0.233	14.02	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			413.99340	442.502	13.85	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			0.39340	0.302	13.85	0.00	0	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			404.04640	432.543	13.76	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			0.44640	0.344	13.76	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			603.64850	632.247	16.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			0.04850	0.047	16.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			533.68680	562.273	15.04	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			0.08680	0.073	15.04	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			513.71160	542.283	14.71	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			0.11160	0.083	14.71	0.00	0	900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			663.63660	692.233	17.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			0.03660	0.033	17.20	0.00	0	10,900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			623.64400	652.242	16.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			0.04400	0.042	16.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			613.64620	642.244	16.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			0.04620	0.044	16.37	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			713.62950	742.225	18.03	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			0.02950	0.025	18.03	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			703.63080	732.227	17.86	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			0.03080	0.027	17.86	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			683.63350	712.230	17.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			0.03350	0.030	17.53	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			913.61430	942.210	21.35	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			0.01430	0.010	21.35	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			813.62010	842.216	19.69	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			0.02010	0.016	19.69	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			723.62830	752.224	18.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			0.02830	0.024	18.19	0.00	0	6,220

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	9.60	Call			1,313.60000	1,342.200	21.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			0.00000	0.000	21.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			1,133.60520	1,162.201	23.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			0.00520	0.001	23.17	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			1,013.61060	1,042.207	23.01	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			0.01060	0.007	23.01	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			2,013.60000	2,042.200	14.72	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			0.00000	0.000	14.72	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,913.60000	1,942.200	15.68	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			0.00000	0.000	15.68	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,613.60000	1,642.200	18.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			0.00000	0.000	18.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			2,033.60000	2,062.200	14.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			0.00000	0.000	14.52	0.00	0	26,804
\$ / R	On	19/09/2014	Foreign Exchange Option	10.77	Call			174.64230	200.626	12.01	0.00	0	0
\$ / R	On	19/09/2014	Foreign Exchange Option	10.77	Put			24.24230	21.526	12.01	0.00	0	5,000
\$ / R	On	19/09/2014	Foreign Exchange Option	10.69	Call			243.62080	270.952	12.63	0.00	0	12,000
\$ / R	On	19/09/2014	Foreign Exchange Option	10.69	Put			13.22080	11.852	12.63	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			209.31660	235.578	11.59	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			23.71660	21.278	11.59	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			429.71950	458.056	13.08	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			4.11950	3.756	13.08	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			391.16850	419.368	12.83	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			5.56850	5.068	12.83	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			180.35150	202.151	11.20	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			47.75150	40.851	11.20	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			0.03420	0.065	25.37	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,167.43420	2,138.765	25.37	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,637.80000	2,666.600	12.61	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	12.61	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			92.80180	107.119	10.40	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			115.00180	100.519	10.40	0.00	0	0
\$ / R	On	30/09/2014	Foreign Exchange Option	10.70	Call			269.31030	294.929	11.24	0.00	0	0
\$ / R	On	30/09/2014	Foreign Exchange Option	10.70	Put			29.71030	26.529	11.24	0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			259.15910	282.739	10.52	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			45.65910	40.339	10.52	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			89.76640	99.134	11.84	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			348.66640	329.234	11.84	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			0.58660	0.616	18.52	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,339.48660	2,310.716	18.52	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,691.11150	2,719.915	20.63	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.01150	0.015	20.63	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			275.29400	295.019	10.15	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			84.19400	75.119	10.15	0.00	0	500
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			848.18760	877.078	11.60	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			6.18760	6.378	11.60	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			25.77530	29.015	14.96	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	Put			933.77530	908.315	14.96	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			116.46580	126.914	11.49	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			312.66580	294.414	11.49	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			327.69450	349.266	10.13	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			73.89450	66.766	10.13	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Call			325.57250	346.909	10.22	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Put			89.17250	81.709	10.22	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			3.11040	3.508	19.34	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,572.31040	2,543.808	19.34	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			347.41940	367.913	10.33	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			106.61940	98.213	10.33	0.00	0	500
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,746.49280	2,775.492	18.59	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.09280	0.092	18.59	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			152.06210	163.015	11.60	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			355.66210	337.616	11.60	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			398.42730	419.390	10.36	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			109.52730	101.390	10.36	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			241.61500	256.342	10.86	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			240.81500	226.442	10.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,523.21880	2,552.215	17.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.41880	0.415	17.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,073.91200	2,102.965	15.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			1.11200	1.165	15.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,984.10090	2,013.156	15.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			1.30090	1.356	15.54	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,635.25480	1,664.306	13.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			2.45480	2.506	13.87	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,575.55060	1,604.598	13.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			2.75060	2.798	13.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,515.88690	1,544.928	13.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			3.08690	3.128	13.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,476.13710	1,505.173	13.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			3.33710	3.373	13.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,297.58890	1,326.583	12.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			4.78890	4.783	12.25	16,975.93	3,549	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,198.70150	1,227.655	11.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			5.90150	5.855	11.78	40,205.60	6,867	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,080.93070	1,109.327	11.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			8.13070	7.527	11.20	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,032.43030	1,060.742	11.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			9.63030	8.942	11.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			984.18860	1,012.404	10.99	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			11.38860	10.604	10.99	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			794.68600	822.364	10.55	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			21.88600	20.564	10.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			757.65100	785.184	10.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			24.85100	23.384	10.47	0.00	0	2,490

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	10.35	Call			748.44760	775.942	10.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			25.64760	24.142	10.45	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			739.26770	766.722	10.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			26.46770	24.922	10.42	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			720.98120	748.353	10.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			28.18120	26.553	10.38	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			702.79470	730.080	10.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			29.99470	28.280	10.34	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			666.74460	693.843	10.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			33.94460	32.043	10.25	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			657.80440	684.851	10.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			35.00440	33.051	10.23	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			622.34460	649.180	10.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			39.54460	37.380	10.14	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			613.57340	640.337	10.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			40.77340	38.537	10.12	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			597.06610	622.751	10.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			44.26610	40.951	10.08	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			572.70850	596.625	10.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			49.90850	44.825	10.01	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			533.24110	556.518	10.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			60.44110	54.718	10.09	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			510.26750	533.166	10.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			67.46750	61.366	10.14	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			458.83890	480.834	10.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			86.03890	79.034	10.26	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			437.76440	459.363	10.31	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			94.96440	87.563	10.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			430.87190	452.339	10.33	0.00	0	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			98.07190	90.539	10.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			424.04610	445.379	10.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			101.24610	93.579	10.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			403.97320	424.906	10.39	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			111.17320	103.106	10.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			390.93120	411.595	10.43	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			118.13120	109.795	10.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Call			0.00000	405.042	10.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Put			0.00000	113.242	10.44	679,454.40	6,000	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			378.16360	398.557	10.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			125.36360	116.757	10.46	414,369.53	3,549	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			371.88310	392.142	10.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			129.08310	120.342	10.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			359.53190	379.517	10.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			136.73190	127.717	10.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			353.45930	373.307	10.52	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			140.65930	131.507	10.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			329.86470	349.167	10.59	0.00	0	13,000

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	10.90	Put			157.06470	147.366	10.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			312.90000	331.792	10.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			170.10000	159.992	10.64	1,098,667.12	6,867	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			301.93790	320.556	10.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			179.13790	168.756	10.67	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			296.56090	315.043	10.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			183.76090	173.243	10.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			275.74570	293.678	10.76	0.00	0	32,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			202.94570	191.878	10.76	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			247.17880	263.681	10.86	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			234.37880	221.881	10.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			243.15930	258.917	10.87	1,553,499.60	6,000	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			240.35930	227.117	10.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			231.50140	245.026	10.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			258.70140	243.226	10.92	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			227.74360	241.103	10.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			264.94360	249.303	10.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			213.34250	226.047	11.13	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			290.54250	274.247	11.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			196.68600	208.616	11.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			323.88600	306.816	11.34	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			157.12950	167.137	11.94	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			424.32950	405.337	11.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			142.97010	152.261	12.19	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			470.17010	450.461	12.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			122.51110	130.735	12.61	0.00	0	350
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			549.71110	528.935	12.61	317,360.88	600	600
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			113.57790	121.324	12.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			590.77790	569.524	12.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			103.90320	111.084	13.08	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			641.10320	619.284	13.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			100.96640	107.905	13.16	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			658.16640	636.104	13.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			99.53610	106.357	13.20	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			666.73610	644.557	13.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			0.00000	78.818	14.17	5,990,183.20	76,000	38,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Put			0.00000	837.018	14.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			0.00000	70.252	14.56	1,405,040.00	20,000	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			0.00000	918.452	14.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			61.73930	66.026	14.78	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			988.93930	964.226	14.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			60.98690	65.221	14.82	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			998.18690	973.421	14.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			54.75410	58.558	15.22	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,081.95410	1,056.758	15.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			43.03500	46.514	15.97	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,260.23500	1,234.714	15.97	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	12.30	Call			42.49010	45.930	16.01	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,269.69010	1,244.130	16.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			33.20980	35.968	16.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,460.40980	1,434.169	16.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			19.25700	20.938	18.49	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,946.45700	1,919.138	18.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			18.15810	19.750	18.70	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,005.35810	1,977.950	18.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			15.34830	16.712	19.34	59,309.82	3,549	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,182.54830	2,154.912	19.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			14.86840	16.416	19.41	112,730.05	6,867	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,202.06840	2,174.616	19.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			6.51840	7.802	19.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,533.71840	2,506.002	19.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			1.19100	1.507	18.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,128.39100	3,099.707	18.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,573.17140	2,602.167	17.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.37140	0.367	17.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			1.08420	1.376	18.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,158.28420	3,129.576	18.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.20150	0.248	18.17	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,767.40150	3,738.448	18.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,072.91080	3,101.904	19.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.11080	0.104	19.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,623.12930	2,652.124	17.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.32930	0.324	17.97	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			397.91820	418.839	10.41	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			119.21820	110.939	10.41	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			4.75750	5.081	18.82	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,726.05750	2,697.181	18.82	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,795.08660	2,824.288	18.41	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.38660	0.388	18.41	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			220.03150	232.805	11.32	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			325.33150	308.905	11.32	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			31.13350	32.363	22.96	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,134.83350	3,106.063	22.96	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,867.31280	2,897.353	17.77	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			1.01280	1.053	17.77	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			505.04540	526.818	10.53	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			138.74540	130.518	10.53	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			296.89430	311.331	11.32	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			330.59430	315.031	11.32	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			568.10050	590.598	10.52	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			146.00050	137.998	10.52	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			48.85330	49.384	23.61	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,326.75330	3,296.784	23.61	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,925.78830	2,956.447	17.31	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 Option	8.30	Put			1.68830	1.747	17.31	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			378.19770	396.603	11.24	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			304.09770	291.903	11.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			992.31760	1,021.939	10.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			52.31760	51.039	10.84	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			837.40980	866.276	10.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			77.40980	75.376	10.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			642.37000	665.410	10.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			1.35490	1.407	18.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,266.73830	2,297.810	15.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			6.73830	6.910	15.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,773.50580	1,804.552	13.31	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			13.50580	13.652	13.31	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,000.59330	2,970.469	21.75	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.83790	0.930	24.16	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,740.83790	7,710.030	24.16	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			113.20590	117.909	15.83	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,463.20590	1,437.009	15.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,261.35490	3,292.307	18.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,826.27510	1,798.822	16.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			83.54180	86.860	17.14	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,873.54180	1,845.960	17.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			486.90360	506.725	10.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			236.90360	225.825	10.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			60.59330	61.369	21.75	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			530.63740	511.826	12.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			183.58050	191.204	13.89	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			923.58050	900.304	13.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			548.42790	569.609	10.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			188.42790	178.709	10.70	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			86.27510	89.722	16.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			227.63300	216.802	10.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			492.24320	512.188	10.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			232.24320	221.288	10.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			829.05670	857.872	10.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			79.05670	76.972	10.63	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			290.63740	302.726	12.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			132.37000	124.510	10.37	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			616.17570	638.724	10.45	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			146.17570	137.824	10.45	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,192.71260	1,222.951	11.20	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			32.71260	32.051	11.20	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			497.63300	517.702	10.90	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			635.01740	659.096	10.57	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			152.81740	145.896	10.57	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			58.91620	61.374	24.01	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,626.71620	3,598.175	24.01	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			65.41330	67.240	23.59	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,868.61330	3,839.040	23.59	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			706.61850	732.078	10.66	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			159.81850	153.878	10.66	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			773.90360	798.589	10.78	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			168.50360	161.589	10.78	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			66.02610	72.193	23.52	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,140.62610	4,115.193	23.52	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			369.69350	379.754	13.03	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			721.99350	700.354	13.03	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			367.05310	377.048	13.06	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			729.35310	707.648	13.06	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			0.00000	178.605	16.32	1,786,046.00	10,000	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			0.00000	147.027	10.84	3,359,566.95	22,850	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			0.00000	151.989	10.84	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			642.20090	659.431	11.21	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			284.50090	270.031	11.21	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			364.43740	374.363	13.09	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			736.73740	714.963	13.09	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			0.00000	886.427	10.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			0.00000	1,709.205	16.32	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			0.00000	159.134	16.89	7,272,423.80	45,700	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			0.00000	1,909.734	16.89	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			631.79800	648.825	11.26	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			294.09800	279.425	11.26	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			0.00000	871.389	10.84	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			844.44820	869.291	10.96	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			177.84820	170.691	10.96	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			68.50690	71.936	23.32	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,481.90690	4,453.336	23.32	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			77.54080	80.011	23.15	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,692.84080	4,662.811	23.15	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			920.85840	946.096	11.11	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			186.15840	178.896	11.11	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			986.95260	1,014.156	11.27	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			192.35260	186.656	11.27	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			81.60310	83.561	23.16	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,987.00310	4,956.061	23.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			648.67870	666.871	12.39	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			507.07870	491.972	12.39	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			644.60280	662.710	12.42	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			513.00280	497.810	12.42	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			478.92380	492.387	13.63	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			847.32380	827.487	13.63	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,207.21650	1,236.360	11.27	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			135.61650	131.460	11.27	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,176.09590	1,205.055	11.28	0.00	0	13,700

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	10.60	Put			144.49590	140.155	11.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			281.17120	289.134	16.18	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,709.57120	1,684.234	16.18	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			640.55700	658.579	12.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			518.95700	503.679	12.44	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,058.55850	1,086.234	11.39	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			198.85850	193.234	11.39	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			82.82540	86.508	22.90	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,223.12540	5,193.508	22.90	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			88.90820	95.880	22.79	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,348.80820	5,322.781	22.79	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,125.16630	1,152.567	11.50	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			205.06630	199.467	11.50	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,186.38420	1,214.028	11.59	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			209.98420	204.828	11.59	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			85.06280	86.861	22.53	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,758.66280	5,727.661	22.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			27.99160	29.144	13.35	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,587.31690	2,621.136	13.18	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			28.71690	29.936	13.18	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,085.02150	1,110.841	11.75	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			276.42150	269.641	11.75	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,685.88710	2,719.575	13.51	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			27.28710	28.375	13.51	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,636.59160	2,670.344	13.35	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,241.93000	1,269.093	11.62	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			213.23000	207.793	11.62	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,016.60320	1,041.616	11.86	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			327.90320	320.315	11.86	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			77.63710	80.336	22.32	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,118.93710	6,089.036	22.32	0.00	0	0
Total \$ / R Option											24,273,332.09	218,698	2,024,589
Total \$ / R											5,244,380,627.89	690,811	3,003,727
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.94220		10.91360			1,422,486.00	130	1,212
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			11.10180		11.07280			3,241,725.60	292	685
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.29090		11.26000			56,454.50	5	10
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.46940		11.43770			0.00	0	0
Total \$ / R MAXI Future											4,720,666.10	427	1,907
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			258.36200	203.602	12.56	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			25,652.23890	28,450.516	12.47	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			292.23890	230.516	12.47	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			27,588.31010	30,399.742	12.64	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			228.31010	179.742	12.64	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	15/09/2014	Foreign Exchange Option	10.65	Call			26,618.36200	29,423.602	12.56	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Call			44,472.33440	46,645.539	10.29	0.00	0	200
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Put			9,192.33440	8,465.539	10.29	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Call			15,712.95320	16,713.736	11.94	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Put			42,432.95320	40,533.736	11.94	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Call			15,466.17370	16,454.762	11.98	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Put			43,186.17370	41,274.762	11.98	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Call			15,223.97480	16,200.331	12.02	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put			43,943.97480	42,020.331	12.02	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put			27,597.05650	26,391.733	11.12	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call			44,107.37610	45,979.923	11.15	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put			28,107.37610	26,889.923	11.15	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call			43,622.50580	45,482.955	11.17	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put			28,622.50580	27,392.955	11.17	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call			44,597.05650	46,481.733	11.12	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call			53,655.32400	55,167.715	11.73	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put			39,885.32400	38,227.715	11.73	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call			53,219.64920	54,722.780	11.75	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put			40,449.64920	38,782.780	11.75	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call			54,095.09290	55,616.031	11.70	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			39,325.09290	37,676.031	11.70	0.00	0	0
Total \$ / R MAXI Option										0.00	0	200
Total \$ / R MAXI										4,720,666.10	427	2,107
£ / R	On 15/09/2014	Foreign Exchange Future			17.67070		17.57850			23,431,348.20	1,326	63,672
£ / R	On 12/12/2014	Foreign Exchange Future			17.91540		17.82150			133,613,053.20	7,458	19,721
£ / R	On 23/01/2015	Foreign Exchange Future			18.04470		17.94900			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.20250		18.10480			0.00	0	1,025
£ / R	On 12/06/2015	Foreign Exchange Future			18.47030		18.37080			0.00	0	240
Total £ / R Future										157,044,401.40	8,784	84,658
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Put			0.59810	0.311	14.83	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Call			387.78620	475.008	13.16	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Put			9.28620	4.308	13.16	0.00	0	15,000
£ / R	On 15/09/2014	Foreign Exchange Option	17.60	Call			84.94750	131.781	11.19	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.65	Put			138.14300	80.279	10.94	0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Call			729.04800	820.988	14.88	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Put			0.54800	0.288	14.88	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.01	Call			0.08970	0.127	20.29	0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	16.84	Put			0.50200	0.266	14.93	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Call			719.09810	811.011	14.83	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.44	Put			1,861.52310	1,769.321	22.76	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.35	Call			254.55900	333.310	12.42	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.35	Put			26.05900	12.610	12.42	0.00	0	3,200
£ / R	On 15/09/2014	Foreign Exchange Option	19.48	Call			0.02240	0.020	23.17	0.00	0	1,700

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	17.60	Put			106.44750	61.081	11.19	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Call			66.64300	100.979	10.94	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Call			0.01930	0.017	25.39	0.00	0	20,000
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Put			2,121.51930	2,029.317	25.39	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Call			0.65500	1.220	17.90	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Put			982.15500	890.519	17.90	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Put			1,431.58970	1,339.426	20.29	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Call			0.02310	0.021	22.76	0.00	0	21,200
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Call			4,838.50000	4,930.700	11.95	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Put			0.00000	0.000	11.95	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Call			1,078.57070	1,170.701	14.37	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Put			0.07070	0.002	14.37	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			739.00200	830.966	14.93	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Put			1,901.52240	1,809.320	23.17	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			274.55650	245.133	11.36	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			283.28680	253.183	11.38	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			205.63910	235.649	12.86	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			884.13910	820.249	12.86	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Call			0.00000	676.273	11.27	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Put			0.00000	210.873	11.27	527,183.50	2,500	2,500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			556.05650	620.533	11.36	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Put			0.00000	1,389.393	13.99	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Call			0.00000	97.699	14.21	976,989.00	10,000	5,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Put			0.00000	1,522.299	14.21	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			550.40290	614.539	11.37	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			278.90290	249.139	11.37	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			544.78680	608.583	11.38	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Call			0.00000	114.793	13.99	3,673,388.80	32,000	16,000
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,800.04590	3,704.353	16.93	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,359.16850	1,286.059	13.57	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			43.17350	46.902	16.04	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			3,134.17350	3,042.202	16.04	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			29.13100	29.106	16.87	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,780.13100	3,684.406	16.87	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			29.04590	29.053	16.93	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			971.92880	906.537	12.74	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			201.40760	224.299	13.54	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,342.40760	1,269.599	13.54	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			199.77930	222.523	13.56	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,350.77930	1,277.823	13.56	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			198.16850	220.759	13.57	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			403.61470	444.170	11.99	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			674.61470	619.470	11.99	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			322.48440	355.781	12.50	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			873.48440	811.081	12.50	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			290.92880	321.237	12.74	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,476.30690	1,401.775	13.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			279.39070	302.428	13.56	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,484.59070	1,409.928	13.56	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			338.84310	365.535	13.04	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,234.04310	1,163.035	13.04	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			282.83550	306.131	13.53	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,468.03550	1,393.631	13.53	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			281.10690	304.275	13.54	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,062.25710	990.551	12.08	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			578.71820	606.850	12.05	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,047.91820	976.550	12.05	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			575.87590	603.841	12.06	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,055.07590	983.541	12.06	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			573.05710	600.851	12.08	0.00	0	0
Total £ / R Option											5,177,561.30	44,500	142,074
Total £ / R											162,221,962.70	53,284	226,732
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10259		0.10276			0.00	0	2,755
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10418		0.10435			0.00	0	13,632
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10610		0.10626			0.00	0	32
Total ¥ / R Future											0.00	0	16,419
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			277.63880	260.887	11.84	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			1.33880	1.787	11.84	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			0.03930	0.027	17.98	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			723.73930	740.927	17.98	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			0.00390	0.003	33.60	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,723.70390	1,740.903	33.60	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			15.79230	18.018	16.67	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,580.29230	1,600.118	16.67	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			491.84090	487.061	10.56	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			56.34090	69.161	10.56	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			83.59200	88.084	13.51	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			648.09200	670.184	13.51	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,634.90730	1,619.819	12.28	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			8.90730	10.219	12.28	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			733.81180	732.631	11.75	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			107.81180	123.031	11.75	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			253.64460	259.292	13.83	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			627.64460	649.692	13.83	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	16,419
€ / R	On	15/09/2014	Foreign Exchange Future			14.13660		14.09530			184,977,411.00	13,085	62,794
€ / R	On	12/12/2014	Foreign Exchange Future			14.35340		14.31180			213,334,584.20	14,863	27,310

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2015	Foreign Exchange Future			14.61130		14.56730			365,282.50	25	18,507
€ / R	On	12/06/2015	Foreign Exchange Future			14.85920		14.81410			0.00	0	350
Total € / R Future											398,677,277.70	27,973	108,961
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			251.95870	291.427	11.29	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			6.65870	4.827	11.29	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			123.55350	157.117	10.37	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			2,244.70600	2,203.407	31.90	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			9.02590	13.017	11.19	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			253.72590	216.417	11.19	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			0.00730	0.008	23.91	0.00	0	49,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,614.70730	1,573.408	23.91	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			0.20390	0.166	13.19	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			12.46560	17.838	10.82	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			217.16560	181.238	10.82	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			9.78440	14.085	11.09	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			244.48440	207.485	11.09	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			0.00600	0.007	31.90	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			28.25350	20.517	10.37	0.00	0	13,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			8.32670	12.030	11.28	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			263.02670	225.430	11.28	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			7.68230	11.118	11.37	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			272.38230	234.518	11.37	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			555.50390	596.766	13.19	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			0.00000	509.037	10.24	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			26.93070	29.983	15.95	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			70.68920	65.920	9.88	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			674.67180	711.383	9.89	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			72.87180	67.983	9.89	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			651.50350	687.848	9.93	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			79.70350	74.448	9.93	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			2,015.13070	1,976.583	15.95	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			0.00000	145.637	10.24	582,548.00	4,000	4,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			0.00000	91.235	13.24	4,561,750.00	50,000	25,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			0.00000	1,027.835	13.24	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			0.00000	83.030	13.47	1,162,418.60	14,000	7,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			0.00000	1,099.630	13.47	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			850.94580	890.808	9.94	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			39.14580	37.408	9.94	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			690.35550	727.302	9.87	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			68.55550	63.902	9.87	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			682.48920	719.320	9.88	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			333.58030	349.609	11.96	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			726.28030	698.309	11.96	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			309.93590	324.825	12.16	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			792.63590	763.524	12.16	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			339.11290	355.403	11.92	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			711.81290	684.103	11.92	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			751.42900	783.226	10.36	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			204.12900	191.925	10.36	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			336.33370	352.493	11.94	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			719.03370	691.193	11.94	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			322.82510	338.338	12.05	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			755.52510	727.038	12.05	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			900.50610	938.532	10.16	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			133.20610	127.232	10.16	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			257.87760	270.168	12.66	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			970.57760	938.868	12.66	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			764.19060	796.285	10.34	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			196.89060	184.985	10.34	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			251.88180	263.867	12.72	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			994.58180	962.567	12.72	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			417.55670	431.290	12.74	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,003.45670	972.090	12.74	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			415.08600	428.723	12.76	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,010.98600	979.523	12.76	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			420.04590	433.882	12.72	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			995.94590	964.682	12.72	0.00	0	0
Total € / R Option											6,306,716.60	68,000	203,837
Total € / R											404,983,994.30	95,973	312,798
AU\$ / R	On	15/09/2014	Foreign Exchange Future			10.01960		10.05960			8,085,817.20	807	12,299
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.10110		10.14330			8,080,880.00	800	10,121
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.20490		10.24770			0.00	0	4,135
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.30390		10.34840			0.00	0	1,050
Total AU\$ / R Future											16,166,697.20	1,607	27,605
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			519.64560	479.708	14.70	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			0.04560	0.108	14.70	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			509.64730	469.720	14.56	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			0.04730	0.120	14.56	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			499.65310	459.734	14.42	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			0.05310	0.134	14.42	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			29.88410	29.197	10.70	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			686.58410	728.097	10.70	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			559.03350	525.518	9.32	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			25.73350	34.418	9.32	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			709.79670	672.503	9.99	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			16.49670	21.403	9.99	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			577.61150	543.194	9.37	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			24.31150	32.094	9.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			568.31130	534.145	9.33	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			25.01130	33.045	9.33	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			641.50770	682.558	10.60	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			397.56220	371.832	9.15	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			54.26220	70.732	9.15	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			224.50640	207.713	8.92	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			131.20640	156.613	8.92	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			34.80770	33.658	10.60	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			433.15380	421.606	10.69	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			185.45380	216.706	10.69	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			427.01020	415.695	10.69	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			189.31020	220.795	10.69	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			439.34740	427.564	10.69	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			181.64740	212.664	10.69	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			338.83970	373.503	11.10	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			437.37830	427.261	11.09	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			328.97830	363.361	11.09	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			432.28780	422.312	11.10	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			333.88780	368.412	11.10	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			427.23970	417.403	11.10	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											16,166,697.20	1,607	28,610
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.97850		9.91820			0.00	0	75
CAD/ R	On	12/12/2014	Foreign Exchange Future			10.10260		10.04220			0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			10.25140		10.18890			0.00	0	0
Total CAD/ R Future											0.00	0	75
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			5.98120	30.556	7.73	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			77.78120	42.056	7.73	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			4.93440	25.760	7.61	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			86.73440	47.260	7.61	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			4.07580	22.619	7.76	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			95.87580	54.119	7.76	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			222.59590	257.687	9.70	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			170.39590	145.087	9.70	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			217.34180	251.909	9.70	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			175.14180	149.309	9.70	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			212.16730	246.210	9.70	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			179.96730	153.610	9.70	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			254.71410	231.756	10.38	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			338.56570	377.714	10.38	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			259.66570	236.314	10.38	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			348.72000	388.652	10.37	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			249.82000	227.252	10.37	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 Option	10.10	Call			343.61410	383.156	10.38	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	75
CF CANDCO	n	12/12/2014	Foreign Exchange Future			40.44330		-36.57400			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			870.27890		845.87610			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			965.70430		941.02850			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			177.38290		-189.87580			0.00	0	4,362
Total CF CANDO CAFJ Future											0.00	0	4,362
Total CF CANDO CAFJ											0.00	0	4,362
CF CANDCO	n	12/12/2014	Foreign Exchange Future			789.97130		765.34470			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	n	15/09/2014	Foreign Exchange Future			29.28690		20.17450			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			11.67010		11.68010			0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Future			11.85160		11.86180			0.00	0	6,752
CHF / R	On	16/03/2015	Foreign Exchange Future			12.07300		12.08100			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			0.01480	0.015	25.45	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	12.99	Put			1,309.91480	1,319.915	25.45	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Call			0.01460	0.014	25.61	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Put			1,319.91460	1,329.914	25.61	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Call			0.01450	0.014	25.78	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
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Put			1,329.91450	1,339.914	25.78	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Call			142.23820	146.082	12.42	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Put			520.43820	534.482	12.42	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Call			139.95350	143.796	12.45	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Put			528.15350	542.196	12.45	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Call			137.70660	141.547	12.48	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			535.90660	549.947	12.48	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			170.45170	173.554	14.13	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			1,079.45170	1,090.554	14.13	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			168.89560	172.012	14.15	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,087.89560	1,099.012	14.15	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			167.35610	170.487	14.17	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			1,096.35610	1,107.487	14.17	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			1.78340		1.77760			0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Future			1.79760		1.79220			0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Future			1.81740		1.81200			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			2,224.02420	2,166.024	27.25	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			0.02230	0.023	28.24	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			2,324.02230	2,266.023	28.24	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			0.02410	0.027	26.30	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,124.02410	2,066.027	26.30	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			0.02420	0.024	27.25	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			216.33060	199.142	9.94	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			669.69190	710.707	9.82	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			147.69190	134.707	9.82	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			601.83800	640.804	9.88	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			179.83800	164.804	9.88	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			538.33060	575.142	9.94	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			623.08710	653.677	10.89	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			503.08710	479.677	10.89	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			580.45720	609.463	11.04	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			560.45720	535.463	11.04	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			674.25000	706.705	10.86	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			454.25000	432.705	10.86	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			1.29190		1.29150			0.00	0	50
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.29290		1.29250			0.00	0	80

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
QUANTO €	On 16/03/2015	Foreign Exchange Future			1.29410		1.29370			0.00	0	0
Total QUANTO € / \$ Future										0.00	0	130
Total QUANTO € / \$										0.00	0	130
RAIN	On 15/09/2014	Foreign Exchange Future			20,933.71000		20,877.17000			0.00	0	0
RAIN	On 12/12/2014	Foreign Exchange Future			21,210.50000		21,154.77000			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			4.98390		4.97220			0.00	0	0
TRY / R	On 12/12/2014	Foreign Exchange Future			4.95780		4.94850			0.00	0	0
TRY / R	On 16/03/2015	Foreign Exchange Future			4.93640		4.92680			0.00	0	0
Total TRY / R Future										0.00	0	0
TRY / R	On 15/09/2014	Foreign Exchange Option	4.74	Call			232.20310	243.903	11.98	0.00	0	0
TRY / R	On 15/09/2014	Foreign Exchange Option	4.74	Put			0.00310	0.003	11.98	0.00	0	0
TRY / R	On 15/09/2014	Foreign Exchange Option	4.75	Call			222.20680	233.907	12.18	0.00	0	0
TRY / R	On 15/09/2014	Foreign Exchange Option	4.75	Put			0.00680	0.007	12.18	0.00	0	0
TRY / R	On 15/09/2014	Foreign Exchange Option	4.76	Call			212.20880	223.908	11.86	0.00	0	0
TRY / R	On 15/09/2014	Foreign Exchange Option	4.76	Put			0.00880	0.008	11.86	0.00	0	0
TRY / R	On 12/12/2014	Foreign Exchange Option	4.98	Call			62.27070	61.045	7.16	0.00	0	0
TRY / R	On 12/12/2014	Foreign Exchange Option	4.98	Put			93.77070	83.245	7.16	0.00	0	0
TRY / R	On 12/12/2014	Foreign Exchange Option	4.99	Call			58.57110	57.194	7.20	0.00	0	0
TRY / R	On 12/12/2014	Foreign Exchange Option	4.99	Put			100.07110	89.394	7.20	0.00	0	0
TRY / R	On 12/12/2014	Foreign Exchange Option	5.00	Call			55.06000	53.549	7.25	0.00	0	0
TRY / R	On 12/12/2014	Foreign Exchange Option	5.00	Put			106.56000	95.749	7.25	0.00	0	0
TRY / R	On 16/03/2015	Foreign Exchange Option	4.99	Call			97.44410	100.110	8.83	0.00	0	0
TRY / R	On 16/03/2015	Foreign Exchange Option	4.99	Put			160.64410	153.710	8.83	0.00	0	0
TRY / R	On 16/03/2015	Foreign Exchange Option	5.00	Call			93.91700	96.431	8.86	0.00	0	0
TRY / R	On 16/03/2015	Foreign Exchange Option	5.00	Put			167.11700	160.031	8.86	0.00	0	0
TRY / R	On 16/03/2015	Foreign Exchange Option	5.01	Call			90.50390	92.870	8.89	0.00	0	0
TRY / R	On 16/03/2015	Foreign Exchange Option	5.01	Put			173.70390	166.470	8.89	0.00	0	0
Total TRY / R Option										0.00	0	0
Total TRY / R										0.00	0	0
Total Futures										5 796 716 338.20	510,904	1,268,483
Total Options										35 757 609.99	331,198	2,371,705
Grand Total:										5,832,473,948.19	842,102	3,640,188