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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/06/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 18/06/2014 Foreign Exchange Future			10.72620		10.84070			26,815,500.00	2,500	0
\$ / R On 19/06/2014 Foreign Exchange Future			10.73250		10.84070			0.00	0	0
\$ / R On 20/06/2014 Foreign Exchange Future			10.73250		10.84080			160,987,500.00	15,000	51,000
\$ / R On 24/06/2014 Foreign Exchange Future			10.73760		10.84750			0.00	0	0
\$ / R On 25/06/2014 Foreign Exchange Future			10.73930		10.84920			0.00	0	0
\$ / R On 26/06/2014 Foreign Exchange Future			10.74110		10.85090			0.00	0	0
\$ / R On 27/06/2014 Foreign Exchange Future			10.74280		10.85270			0.00	0	0
\$ / R On 30/06/2014 Foreign Exchange Future			10.74810		10.85790			0.00	0	201
\$ / R On 01/07/2014 Foreign Exchange Future			10.74980		10.85970			483,741,000.00	45,000	45,000
\$ / R On 02/07/2014 Foreign Exchange Future			10.75160		10.86610			0.00	0	0
\$ / R On 08/07/2014 Foreign Exchange Future			10.76210		10.87200			0.00	0	0
\$ / R On 10/07/2014 Foreign Exchange Future			10.76560		10.87550			0.00	0	0
\$ / R On 14/07/2014 Foreign Exchange Future			10.77260		10.88250			0.00	0	0
\$ / R On 28/07/2014 Foreign Exchange Future			10.79720		10.90710			0.00	0	348
\$ / R On 29/07/2014 Foreign Exchange Future			10.79900		10.90890			26,306,364.00	2,436	7,308
\$ / R On 08/08/2014 Foreign Exchange Future			10.81660		10.92650			0.00	0	0
\$ / R On 22/08/2014 Foreign Exchange Future			10.84130		10.95130			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.85030		10.96040			0.00	0	1,959
\$ / R On 28/08/2014 Foreign Exchange Future			10.85210		10.96220			0.00	0	0
\$ / R On 08/09/2014 Foreign Exchange Future			10.87200		10.98210			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.88460		10.99480			351,224,272.80	32,268	708,219

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	22/09/2014	Foreign Exchange Future			10.89720		11.00770			0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Future			10.90480		11.01530			0.00	0	162
\$ / R	On	29/09/2014	Foreign Exchange Future			10.91040		11.02090			0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Future			10.92740		11.03790			0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Future			10.96700		11.07760			0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Future			10.97830		11.08900			0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Future			11.01800		11.12870			0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Future			11.02360		11.13430			0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Future			11.04810		11.15890			0.00	0	4,000
\$ / R	On	12/12/2014	Foreign Exchange Future			11.05000		11.16080			99,516,300.00	9,006	108,913
\$ / R	On	15/12/2014	Foreign Exchange Future			11.05570		11.16650			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			11.07090		11.18210			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			11.14320		11.25540			0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Future			11.19940		11.31230			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			11.20140		11.31440			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.23760		11.35100			2,247,520.00	200	23,025
\$ / R	On	27/03/2015	Foreign Exchange Future			11.26030		11.37390			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.32750		11.44110			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.38830		11.50200			0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Future			11.42820		11.54190			23,999,220.00	2,100	7,436
\$ / R	On	26/06/2015	Foreign Exchange Future			11.45130		11.56500			0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Future			11.52070		11.63430			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.58160		11.69530			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.61950		11.73310			0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Future			11.64890		11.76260			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.71200		11.82560			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.77080		11.88450			0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Future			11.81080		11.92440			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.82550		11.93910			0.00	0	0
Total \$ / R Future											1,174,837,676.80	108,510	957,571
\$ / R	On	18/06/2014	Foreign Exchange Option	10.52	Call			320.88780	206.200	12.67	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.52	Put			0.18780	0.000	12.67	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	12.24	Call			0.00010	0.000	12.67	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	12.24	Put			1,399.30010	1,513.800	12.67	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	8.78	Call			2,060.70000	1,946.200	12.67	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	8.78	Put			0.00000	0.000	12.67	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.13	Call			710.70000	596.200	12.67	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.13	Put			0.00000	0.000	12.67	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.47	Call			370.79140	256.200	12.67	0.00	0	0
\$ / R	On	18/06/2014	Foreign Exchange Option	10.47	Put			0.09140	0.000	12.67	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.61	Call			232.90480	126.717	16.79	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.61	Put			2.20480	4.217	16.79	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.66	Call			185.12270	82.107	15.38	0.00	0	0
\$ / R	On	19/06/2014	Foreign Exchange Option	10.66	Put			4.42270	9.607	15.38	0.00	0	0
\$ / R	On	20/06/2014	Foreign Exchange Option	10.65	Call			197.63410	97.906	14.31	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	20/06/2014	Foreign Exchange Option	10.65	Put			6.83410	15.406	14.31	0.00	0	20,000
\$ / R	On	20/06/2014	Foreign Exchange Option	10.70	Call			153.04070	61.049	13.54	0.00	0	10,000
\$ / R	On	20/06/2014	Foreign Exchange Option	10.70	Put			12.24070	28.549	13.54	0.00	0	0
\$ / R	On	20/06/2014	Foreign Exchange Option	10.75	Call			111.99410	32.375	12.78	0.00	0	35,000
\$ / R	On	20/06/2014	Foreign Exchange Option	10.80	Put			35.25130	85.555	13.77	0.00	0	0
\$ / R	On	20/06/2014	Foreign Exchange Option	10.75	Put			21.19410	49.875	12.78	0.00	0	0
\$ / R	On	20/06/2014	Foreign Exchange Option	10.60	Call			244.51060	140.450	15.07	0.00	0	5,000
\$ / R	On	20/06/2014	Foreign Exchange Option	10.60	Put			3.71060	7.950	15.07	0.00	0	0
\$ / R	On	20/06/2014	Foreign Exchange Option	10.79	Call			82.75270	20.335	13.57	0.00	0	35,000
\$ / R	On	20/06/2014	Foreign Exchange Option	10.79	Put			31.95270	77.835	13.57	0.00	0	35,000
\$ / R	On	20/06/2014	Foreign Exchange Option	10.80	Call			76.05130	18.055	13.77	0.00	0	5,000
\$ / R	On	24/06/2014	Foreign Exchange Option	9.97	Call			877.55510	767.667	18.69	0.00	0	0
\$ / R	On	24/06/2014	Foreign Exchange Option	9.97	Put			0.05510	0.067	18.69	0.00	0	0
\$ / R	On	24/06/2014	Foreign Exchange Option	9.98	Call			867.55980	757.672	18.57	0.00	0	0
\$ / R	On	24/06/2014	Foreign Exchange Option	9.98	Put			0.05980	0.072	18.57	0.00	0	0
\$ / R	On	24/06/2014	Foreign Exchange Option	9.99	Call			857.56490	747.678	18.45	0.00	0	0
\$ / R	On	24/06/2014	Foreign Exchange Option	9.99	Put			0.06490	0.078	18.45	0.00	0	0
\$ / R	On	24/06/2014	Foreign Exchange Option	10.74	Call			142.28480	62.888	11.67	0.00	0	0
\$ / R	On	24/06/2014	Foreign Exchange Option	10.74	Put			34.78480	65.288	11.67	0.00	0	3,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.45	Call			403.50780	296.656	13.98	0.00	0	5,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.45	Put			4.30780	7.356	13.98	0.00	0	2,500
\$ / R	On	25/06/2014	Foreign Exchange Option	10.54	Call			318.06790	215.145	13.31	0.00	0	10,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.54	Put			8.86790	15.845	13.31	0.00	0	10,000
\$ / R	On	25/06/2014	Foreign Exchange Option	10.55	Call			308.79100	206.503	13.24	0.00	0	2,500
\$ / R	On	25/06/2014	Foreign Exchange Option	10.55	Put			9.59100	17.203	13.24	0.00	0	2,500
\$ / R	On	25/06/2014	Foreign Exchange Option	10.44	Call			413.16930	306.037	14.06	0.00	0	0
\$ / R	On	25/06/2014	Foreign Exchange Option	10.44	Put			3.96930	6.737	14.06	0.00	0	10,000
\$ / R	On	26/06/2014	Foreign Exchange Option	10.40	Call			454.40130	347.301	14.30	0.00	0	0
\$ / R	On	26/06/2014	Foreign Exchange Option	10.40	Put			3.50130	6.201	14.30	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	10.74	Call			158.00400	80.574	11.77	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	10.74	Put			45.30400	77.774	11.77	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Call			105.08240	49.436	12.19	0.00	0	4,700
\$ / R	On	27/06/2014	Foreign Exchange Option	10.82	Put			72.38240	126.636	12.19	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Call			2,552.70000	2,442.800	13.72	0.00	0	0
\$ / R	On	27/06/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	13.72	0.00	0	4,700
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Call			128.41920	65.866	11.48	0.00	0	0
\$ / R	On	30/06/2014	Foreign Exchange Option	10.80	Put			70.51920	117.766	11.48	0.00	0	500
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Call			0.09230	0.036	22.93	0.00	0	500
\$ / R	On	30/06/2014	Foreign Exchange Option	12.40	Put			1,542.19230	1,651.936	22.93	0.00	0	0
\$ / R	On	01/07/2014	Foreign Exchange Option	10.75	Call			166.22520	90.587	11.21	0.00	0	0
\$ / R	On	01/07/2014	Foreign Exchange Option	10.75	Put			56.52520	90.787	11.21	0.00	0	60,000
\$ / R	On	02/07/2014	Foreign Exchange Option	10.80	Call			0.00000	74.414	11.48	0.00	0	0
\$ / R	On	02/07/2014	Foreign Exchange Option	10.80	Put			0.00000	122.814	11.48	3,684,426.00	30,000	30,000
\$ / R	On	02/07/2014	Foreign Exchange Option	10.84	Call			0.00000	60.801	11.71	608,006.00	10,000	10,000
\$ / R	On	02/07/2014	Foreign Exchange Option	10.84	Put			0.00000	149.201	11.71	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.74	Call			197.49810	121.483	10.96	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.74	Put			65.49810	99.383	10.96	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	08/07/2014	Foreign Exchange Option	10.80	Call			158.98580	95.098	11.23	0.00	0	10,000
\$ / R	On	08/07/2014	Foreign Exchange Option	10.80	Put			86.98580	132.998	11.23	0.00	0	0
\$ / R	On	08/07/2014	Foreign Exchange Option	10.60	Call			302.96310	212.012	11.32	0.00	0	10,000
\$ / R	On	08/07/2014	Foreign Exchange Option	10.60	Put			30.96310	49.911	11.32	0.00	0	0
\$ / R	On	10/07/2014	Foreign Exchange Option	10.74	Call			204.69430	128.972	10.99	0.00	0	250
\$ / R	On	10/07/2014	Foreign Exchange Option	10.74	Put			69.19430	103.372	10.99	0.00	0	0
\$ / R	On	14/07/2014	Foreign Exchange Option	10.50	Call			399.63240	305.315	10.97	0.00	0	1,500
\$ / R	On	14/07/2014	Foreign Exchange Option	10.50	Put			17.13240	32.715	10.97	0.00	0	0
\$ / R	On	14/07/2014	Foreign Exchange Option	10.90	Call			128.09730	80.402	11.67	0.00	0	1,000
\$ / R	On	14/07/2014	Foreign Exchange Option	10.90	Put			145.59730	207.802	11.67	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Call			211.82470	147.665	11.13	0.00	0	4,700
\$ / R	On	28/07/2014	Foreign Exchange Option	10.82	Put			124.72470	170.465	11.13	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Call			2,607.10780	2,497.207	20.31	0.00	0	0
\$ / R	On	28/07/2014	Foreign Exchange Option	8.30	Put			0.00780	0.007	20.31	0.00	0	4,700
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Call			1.94980	1.022	17.88	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	12.62	Put			1,713.04980	1,822.022	17.88	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Call			226.39280	159.022	11.05	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	10.80	Put			117.49280	160.022	11.05	0.00	0	500
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Call			105.09610	71.166	12.55	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	11.10	Put			296.19610	372.166	12.55	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Call			9.58080	5.482	16.85	0.00	0	0
\$ / R	On	29/07/2014	Foreign Exchange Option	12.09	Put			1,190.68080	1,296.482	16.85	0.00	0	0
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Call			292.40650	217.391	10.98	0.00	0	250
\$ / R	On	08/08/2014	Foreign Exchange Option	10.74	Put			105.90650	140.791	10.98	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			950.00830	842.152	11.56	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			8.70830	10.852	11.56	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			646.55640	543.299	10.42	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			25.25640	31.999	10.42	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			29.38610	19.784	16.26	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,148.08610	1,248.484	16.26	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			969.43860	861.480	11.64	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			8.13860	10.180	11.64	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			959.71860	851.811	11.60	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			8.41860	10.511	11.60	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			306.50650	238.000	11.21	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			146.10650	187.700	11.21	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			9.85210	6.646	18.46	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			1,879.45210	1,986.346	18.46	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,662.32120	2,552.237	18.89	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.12120	0.137	18.89	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			226.23780	175.581	11.75	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			224.03780	283.481	11.75	0.00	0	0
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Call			372.64400	300.021	11.16	0.00	0	250
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Put			130.54400	168.021	11.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			22.42420	18.028	18.47	0.00	0	16,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			1,777.62420	1,883.428	18.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			3,094.90620	2,984.703	19.52	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.10620	0.103	19.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,595.17690	2,485.009	17.90	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.37690	0.409	17.90	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			34.49690	27.813	17.28	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,429.69690	1,533.213	17.28	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			2,195.82010	2,085.681	16.42	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			1.02010	1.081	16.42	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			2.07260	1.267	18.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,007.27260	3,116.667	18.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			50.54050	40.858	16.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,155.74050	1,256.258	16.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			14.70220	11.061	19.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,169.90220	2,276.461	19.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			5.64940	3.728	19.25	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,610.84940	2,719.128	19.25	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			112.33520	90.766	13.94	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			627.53520	716.166	13.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			32.40010	26.111	17.44	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,477.60010	1,581.511	17.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			26.67430	21.469	17.97	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,631.87430	1,736.869	17.97	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			119.40910	96.268	13.78	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			594.60910	681.668	13.78	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			40.25390	32.488	16.88	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,315.45390	1,417.888	16.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			36.29670	29.274	17.14	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,391.49670	1,494.674	17.14	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			210.49200	169.967	12.36	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			325.69200	395.367	12.36	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			69.48360	56.755	15.36	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			924.68360	1,022.155	15.36	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			57.19950	46.983	15.99	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,062.39950	1,162.383	15.99	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			284.10710	228.304	11.65	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			219.30710	273.704	11.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			115.81010	93.468	13.86	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			611.01010	698.868	13.86	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			114.05850	92.105	13.90	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			619.25850	707.505	13.90	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			336.81640	272.303	11.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			172.01640	217.703	11.41	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			143.81350	115.775	13.30	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			499.01350	581.175	13.30	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			133.02800	107.105	13.50	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			538.22800	622.505	13.50	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			448.47330	370.919	11.09	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			103.67330	136.319	11.09	0.00	0	9,000

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	10.95	Call			274.35290	220.913	11.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			229.55290	286.313	11.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			251.09250	203.480	11.93	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			256.29250	318.880	11.93	0.00	0	402
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			504.89930	421.900	10.95	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			80.09930	107.300	10.95	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			331.24780	267.472	11.43	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			176.44780	222.872	11.43	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			314.93760	253.370	11.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			190.13760	238.770	11.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			549.82140	462.981	10.84	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			65.02140	88.381	10.84	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			435.00780	358.861	11.13	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			110.20780	144.261	11.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			408.86330	335.576	11.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			124.06330	160.976	11.20	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			639.24680	544.363	10.65	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			44.44680	59.763	10.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			490.41330	408.745	10.99	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			85.61330	114.145	10.99	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			483.26490	402.269	11.00	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			88.46490	117.669	11.00	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			726.78820	626.552	10.63	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			31.98820	41.952	10.63	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			542.18520	455.967	10.86	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			67.38520	91.367	10.86	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			519.63220	435.325	10.92	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			74.83220	100.725	10.92	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			789.94590	687.965	10.74	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			25.14590	33.365	10.74	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			573.08190	484.414	10.79	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			58.28190	79.814	10.79	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			557.51760	470.060	10.83	0.00	0	11,362
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			62.71760	85.460	10.83	0.00	0	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			826.62990	723.773	10.80	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			21.82990	29.173	10.80	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			717.88340	617.921	10.62	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			33.08340	43.321	10.62	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			656.47510	559.961	10.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			41.67510	55.361	10.61	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			1,101.99950	994.842	11.22	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			7.19950	10.242	11.22	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			771.75940	670.249	10.71	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			26.95940	35.649	10.71	0.00	0	10,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			735.72290	635.222	10.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			30.92290	40.622	10.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,697.12000	1,587.178	13.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			2.32000	2.578	13.90	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			817.42170	714.775	10.78	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			22.62170	30.175	10.78	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			808.23720	705.808	10.77	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			23.43720	31.208	10.77	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			2,115.95780	2,005.836	16.02	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			1.15780	1.236	16.02	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			1,005.53260	899.506	11.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			10.73260	14.906	11.08	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			910.51920	805.971	10.93	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			15.71920	21.371	10.93	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,996.20420	1,886.115	15.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			1.40420	1.515	15.41	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,398.78100	1,289.181	12.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			3.98100	4.581	12.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			1,220.43870	1,111.245	11.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			5.63870	6.645	11.47	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			2,095.99530	1,985.878	15.91	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			1.19530	1.278	15.91	0.00	0	15,296
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			575.38560	488.170	10.91	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			67.68560	90.970	10.91	0.00	0	13,000
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			545.15260	460.362	10.98	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			77.45260	103.162	10.98	0.00	0	7,500
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			408.40520	336.917	11.32	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			140.70520	179.717	11.32	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			21.41230	17.905	19.57	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,106.11230	2,213.105	19.57	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			383.79760	316.452	11.51	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			168.49760	211.652	11.51	0.00	0	500
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			305.09780	251.239	11.88	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			244.19780	300.839	11.88	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,721.50860	2,611.037	18.20	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.60860	0.637	18.20	0.00	0	5,000
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			451.06720	380.170	11.55	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			153.16720	192.770	11.55	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			263.46590	224.882	13.02	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			435.86590	507.882	13.02	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			35.24990	32.930	20.04	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,287.64990	2,395.930	20.04	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,778.98330	2,668.505	17.77	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			1.38330	1.505	17.77	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			467.31110	400.003	11.81	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			189.71110	233.003	11.81	0.00	0	500
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			131.25850	113.496	15.17	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			952.25850	1,045.196	15.17	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			970.54160	869.834	11.45	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			41.54160	51.534	11.45	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	25/11/2014	Foreign Exchange Option	13.61	Call			47.09880	46.881	20.93	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,528.39880	2,638.881	20.93	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			530.47140	463.260	11.92	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			201.77140	245.260	11.92	0.00	0	500
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			324.90580	283.514	13.01	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			440.60580	509.914	13.01	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,836.73210	2,726.289	17.41	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			2.43210	2.689	17.41	0.00	0	5,000
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			424.77530	371.095	12.47	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			335.87530	392.995	12.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			2,081.26890	1,969.212	14.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			10.46890	9.212	14.25	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,621.91530	1,508.659	12.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			21.11530	18.659	12.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,615.34540	2,504.331	16.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			4.54540	4.331	16.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,169.96400	2,058.099	14.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			9.16400	8.099	14.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,315.15000	1,207.389	12.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			34.35000	37.389	12.07	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,738.42990	1,625.445	13.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			17.62990	15.445	13.02	0.00	0	13,326
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,680.09200	1,566.907	12.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			19.29200	16.907	12.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			1,110.71360	1,009.471	11.75	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			49.91360	59.471	11.75	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,583.22930	1,470.404	12.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			22.42930	20.404	12.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,410.27620	1,300.240	12.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			29.47620	30.240	12.24	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			895.29690	801.542	11.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			84.49690	101.542	11.58	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,202.12530	1,097.939	11.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			41.32530	47.939	11.87	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,155.46700	1,053.064	11.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			44.66700	53.064	11.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			821.74990	731.413	11.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			100.94990	121.413	11.52	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			937.14320	841.657	11.62	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			76.34320	91.657	11.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			903.61180	809.500	11.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			82.81180	99.500	11.59	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			735.24150	649.605	11.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			124.44150	149.605	11.44	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			887.00980	793.616	11.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			86.20980	103.616	11.57	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			870.52010	777.861	11.56	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	10.38	Put			89.72010	107.861	11.56	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			612.18450	539.268	11.79	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			181.38450	219.268	11.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			813.72670	723.794	11.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			102.92670	123.794	11.51	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			774.07790	686.236	11.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			113.27790	136.236	11.48	0.00	0	22,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			557.96000	489.983	11.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			217.16000	259.983	11.97	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			676.90410	598.604	11.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			146.10410	178.604	11.60	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			631.10860	556.559	11.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			170.30860	206.559	11.73	0.00	0	1,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			481.12560	420.840	12.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			280.32560	330.840	12.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			605.97060	533.599	11.81	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			185.17060	223.599	11.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			599.80660	527.981	11.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			189.00660	227.981	11.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			408.65950	358.209	12.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			357.85950	418.209	12.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			535.08090	469.307	12.05	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			234.28090	279.307	12.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			496.83010	434.902	12.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			266.03010	314.902	12.18	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			261.30880	230.490	13.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			650.50880	730.490	13.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			460.82460	402.708	12.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			300.02460	352.708	12.32	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			413.18450	361.910	12.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			352.38450	411.910	12.56	0.00	0	4,955
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			169.75390	150.619	15.23	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,018.95390	1,110.619	15.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			371.52440	326.694	12.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			410.72440	476.694	12.86	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			274.55660	241.993	13.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			613.75660	691.993	13.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			132.32530	132.880	16.80	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,271.52530	1,382.880	16.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			0.00000	213.405	14.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			0.00000	793.405	14.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			171.27100	151.948	15.20	0.00	0	28,500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,010.47100	1,101.948	15.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			74.52130	113.105	21.15	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			1,973.72130	2,123.105	21.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			156.84970	142.562	15.64	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,096.04970	1,192.562	15.64	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	On	12/12/2014	Foreign Exchange Option	12.29	Call			133.44030	133.300	16.74	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,262.64030	1,373.300	16.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			58.31350	64.666	21.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,497.51350	2,614.666	21.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			112.36580	125.666	17.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,451.56580	1,575.666	17.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			77.61650	114.909	20.86	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,916.81650	2,064.909	20.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			40.58250	15.885	21.15	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,719.78250	3,805.885	21.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			66.26470	94.235	21.15	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,145.46470	2,284.235	21.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			65.43450	92.321	21.15	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,164.63450	2,302.321	21.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,664.99800	2,554.043	16.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			4.19800	4.043	16.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			55.79900	33.433	21.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,094.99900	3,183.433	21.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			55.75440	32.316	21.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,124.95440	3,212.316	21.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,162.67630	3,052.031	18.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			1.87630	2.031	18.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,714.67660	2,603.774	16.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			3.87660	3.774	16.56	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			575.83820	507.690	11.95	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			209.33820	251.990	11.95	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			59.06980	58.105	21.46	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,692.56980	2,802.405	21.46	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,885.42520	2,774.597	17.07	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			3.32520	3.697	17.07	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			393.46100	347.148	12.82	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			411.36100	476.248	12.82	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			84.55920	80.873	22.51	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,099.15920	3,207.673	22.51	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,959.81610	2,847.901	16.44	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			4.41610	4.701	16.44	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			678.15460	605.348	12.00	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			222.75460	262.148	12.00	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			472.61650	418.343	12.78	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			417.21650	475.143	12.78	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			741.63640	666.169	12.01	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			229.33640	266.769	12.01	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			102.63960	97.911	22.94	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,290.33960	3,398.511	22.94	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,019.82230	2,907.095	16.11	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			5.42230	5.695	16.11	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			557.58890	495.882	12.66	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			393.18890	444.482	12.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,326.59970	1,222.818	11.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			75.59970	85.218	11.95	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,140.28880	1,042.260	11.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			109.28880	124.660	11.86	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			998.59160	905.178	11.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,964.62740	3,071.266	21.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,355.90010	3,242.622	17.11	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			4.90010	5.022	17.11	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,861.30380	1,957.123	17.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,363.06140	2,249.392	13.35	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			12.06140	11.792	13.35	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,878.70040	1,768.306	12.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			27.70040	30.706	12.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			115.62740	108.866	21.19	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			963.51950	1,042.204	14.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			210.82610	187.494	16.09	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,469.82610	1,559.894	16.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			166.96990	148.830	17.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,815.96990	1,911.230	17.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			162.30380	144.723	17.12	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			319.19840	363.302	12.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			664.95640	596.042	12.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			323.95640	368.442	12.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			453.21540	403.787	13.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			602.21540	666.187	13.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			314.51950	279.805	14.62	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			228.74320	264.067	11.98	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			724.70420	651.551	12.18	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			273.70420	313.951	12.18	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			675.48150	605.798	12.35	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			314.48150	358.198	12.35	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			670.19840	600.902	12.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			147.59160	167.578	11.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			990.97810	897.839	11.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			149.97810	170.239	11.83	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			817.01800	734.698	11.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			216.01800	247.098	11.90	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			789.74320	711.666	11.98	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			809.46790	731.756	12.05	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			235.56790	271.456	12.05	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			115.40880	102.094	22.99	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,591.50880	3,691.794	22.99	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			121.80500	106.764	22.79	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,830.70500	3,929.263	22.79	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			886.70630	802.050	12.08	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			245.60630	274.550	12.08	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	10.80	Call			954.31440	869.070	12.20	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			252.31440	280.770	12.20	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			119.90970	103.524	22.47	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,097.90970	4,195.224	22.47	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.79	Call			529.11770	481.926	14.04	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.79	Put			777.21770	843.726	14.04	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.80	Call			525.94790	479.017	14.06	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.80	Put			784.04790	850.817	14.06	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.81	Call			522.79620	476.126	14.08	0.00	0	0
\$ / R	On	15/06/2015	Foreign Exchange Option	11.81	Put			790.89620	857.926	14.08	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,022.41390	937.742	12.32	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			257.41390	286.442	12.32	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			112.96150	101.212	22.41	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,427.96150	4,529.912	22.41	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			118.06600	103.375	22.07	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,633.76600	4,732.675	22.07	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,098.48700	1,013.447	12.44	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			264.18700	292.747	12.44	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,163.95610	1,078.378	12.52	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			268.65610	296.778	12.52	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			112.34100	103.629	22.04	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,917.04100	5,022.029	22.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			819.64490	759.334	13.50	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			576.54490	629.834	13.50	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			815.29960	755.243	13.52	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			582.19960	635.743	13.52	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			810.97460	751.182	13.54	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			587.87460	641.682	13.54	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,234.62320	1,149.089	12.59	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			272.02320	300.189	12.59	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			115.06440	101.741	21.69	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,152.46440	5,252.841	21.69	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			121.82660	107.081	21.47	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,276.22660	5,375.081	21.47	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,300.71570	1,215.004	12.64	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			275.11570	303.004	12.64	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,360.94160	1,275.416	12.67	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			276.44160	304.616	12.67	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			108.03000	99.677	21.43	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,673.53000	5,778.877	21.43	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Put			45.00870	52.597	13.75	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Call			2,719.93820	2,615.144	13.62	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Put			45.53820	54.344	13.62	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Call			1,270.32640	1,189.337	12.83	0.00	0	500
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Put			345.92640	378.537	12.83	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Call			2,818.88210	2,711.709	13.89	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Put			44.48210	50.909	13.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Call			2,769.40870	2,663.397	13.75	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			102.19330	93.165	21.33	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,033.09330	6,137.665	21.33	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,415.90660	1,331.047	12.69	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			276.80660	305.547	12.69	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,199.07500	1,121.600	12.95	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			399.97500	436.100	12.95	0.00	0	0
Total \$ / R Option											4,292,432.00	40,000	1,971,542
Total \$ / R											1,179,130,108.80	148,510	2,929,113
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.88460		10.99480			435,384.00	40	1,039
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			11.05000		11.16080			165,750.00	15	25
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.23760		11.35100			0.00	0	0
Total \$ / R MAXI Future											601,134.00	55	1,064
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			10,367.32670	13,631.877	11.09	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			44,170.70420	36,485.533	11.11	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			10,690.70420	14,025.533	11.11	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			45,530.25160	37,705.120	11.07	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			10,050.25160	13,245.120	11.07	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			44,847.32670	37,091.877	11.09	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			50,824.54630	58,073.908	13.30	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			51,504.42500	58,794.549	13.33	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			61,844.54640	54,498.257	11.77	0.00	0	200
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			17,764.54640	21,498.257	11.77	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			32,228.52370	28,356.764	13.27	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			50,148.52370	57,356.764	13.27	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			31,904.54630	28,073.908	13.30	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			31,584.42500	27,794.549	13.33	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			61,942.57800	55,393.024	12.56	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			36,842.57800	41,633.024	12.56	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			61,455.00430	54,942.587	12.58	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			37,355.00430	42,182.587	12.58	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			62,433.75520	55,846.598	12.54	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			36,333.75520	41,086.598	12.54	0.00	0	0
Total \$ / R MAXI Option											0.00	0	200
Total \$ / R MAXI											601,134.00	55	1,264
£ / R	On	15/09/2014	Foreign Exchange Future			18.42530		18.63560			22,073,509.40	1,198	39,268
£ / R	On	12/12/2014	Foreign Exchange Future			18.68700		18.89710			0.00	0	7,051
£ / R	On	23/01/2015	Foreign Exchange Future			18.81640		19.02800			0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Future			18.97570		19.18940			0.00	0	170

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total £ / R Future											22,073,509.40	1,198	46,489
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Call			2,151.96920	1,944.836	13.00	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Call			1,332.53520	1,135.736	10.72	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Put			46.93520	60.436	10.72	0.00	0	3,200
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Call			452.47690	353.684	11.46	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Call			1,800.74250	1,596.365	12.03	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Put			25.14250	31.065	12.03	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Call			186.25530	141.832	13.18	0.00	0	21,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Put			24.83370	30.658	12.06	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Call			1,474.21220	1,274.418	11.12	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.20	Put			38.61220	49.118	11.12	0.00	0	15,000
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Put			1,206.95680	1,379.903	13.51	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Call			1,055.71760	877.093	10.30	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Put			70.11760	101.793	10.30	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Put			376.87690	488.384	11.46	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Call			286.44540	222.194	12.37	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Put			660.84540	806.894	12.37	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Put			16.36920	19.536	13.00	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			1,820.12910	1,615.555	12.08	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Put			24.52910	30.255	12.08	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.85	Call			1,810.43370	1,605.958	12.06	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Put			990.65530	1,156.532	13.18	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Call			142.55680	105.203	13.51	0.00	0	20,000
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			828.57950	711.499	11.88	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			431.47950	524.499	11.88	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			1,480.91390	1,307.377	11.04	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			123.81390	160.377	11.04	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			1,472.82900	1,299.762	11.05	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			125.72900	162.762	11.05	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			1,464.76550	1,292.171	11.05	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			127.66550	165.172	11.05	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			2,846.90870	3,034.770	15.87	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			173.00290	149.535	15.89	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			2,865.00290	3,053.135	15.89	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			773.61800	898.407	12.77	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			697.78420	611.416	12.79	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			779.78420	905.016	12.79	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			252.35060	217.726	15.28	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,264.35060	2,441.326	15.28	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			174.90870	151.170	15.87	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			458.65990	549.039	12.07	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			917.39200	802.487	12.20	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			519.39200	616.087	12.20	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			705.47920	618.217	12.76	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			767.47920	891.817	12.76	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	23/01/2015	Foreign Exchange Option	19.10	Call			701.61800	614.807	12.77	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			1,150.14970	1,015.081	11.81	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			342.14970	418.681	11.81	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			986.65990	865.439	12.07	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			913.68900	1,039.911	13.11	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			800.60960	712.338	13.09	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			901.20960	1,026.638	13.09	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			796.84000	708.966	13.10	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			907.44000	1,033.266	13.10	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			793.08900	705.611	13.11	0.00	0	0
Total £ / R Option											0.00	0	114,604
Total £ / R											22,073,509.40	1,198	161,093
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10664		0.10765			0.00	0	2,775
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10833		0.10934			0.00	0	13,484
¥ / R	On	16/03/2015	Foreign Exchange Future			0.11027		0.11131			0.00	0	50
Total ¥ / R Future											0.00	0	16,309
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			793.09150	705.139	11.80	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			28.09150	41.039	11.80	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			181.29520	152.732	13.61	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			416.29520	488.632	13.61	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			37.30900	30.319	16.50	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,272.30900	1,366.220	16.50	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			1,039.02740	956.362	14.29	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			104.72740	123.462	14.29	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			434.80220	391.094	15.50	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			500.50220	558.194	15.50	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			180.89630	160.950	17.74	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,246.59630	1,328.050	17.74	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			2,156.64760	2,056.730	14.77	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			25.34760	29.730	14.77	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			1,274.02610	1,187.871	14.44	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			142.72610	160.871	14.44	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			650.01170	596.963	15.42	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			518.71170	569.963	15.42	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	16,309
€ / R	On	15/09/2014	Foreign Exchange Future			14.77950		14.89340			23,174,256.00	1,568	70,087
€ / R	On	12/12/2014	Foreign Exchange Future			15.01010		15.12470			3,752,525.00	250	12,732
€ / R	On	16/03/2015	Foreign Exchange Future			15.27340		15.39120			1,527,340.00	100	2,426

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total € / R Future											28,454,121.00	1,918	85,245
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			1,070.87570	965.765	10.42	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			27.47570	36.265	10.42	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			934.79800	1,028.960	13.47	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			56.12490	46.643	15.01	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			1,502.72490	1,607.143	15.01	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			661.96630	577.304	10.78	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			108.56630	137.805	10.78	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			118.19800	98.460	13.47	0.00	0	49,000
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			1,363.11050	1,252.956	10.45	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			9.71050	13.456	10.45	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			691.32690	604.639	10.73	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			97.92690	125.139	10.73	0.00	0	650
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			669.23690	584.063	10.77	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			105.83690	134.563	10.77	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			936.23820	834.880	10.40	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			42.83820	55.380	10.40	0.00	0	13,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			654.74290	570.594	10.79	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			111.34290	141.094	10.79	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			647.56690	563.936	10.81	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			114.16690	144.436	10.81	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			62.49460	74.944	11.35	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			198.37790	179.045	14.33	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			1,482.75030	1,379.841	11.36	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,373.67790	1,468.945	14.33	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			58.05030	69.741	11.36	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			1,473.83540	1,371.115	11.36	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			59.13540	71.015	11.36	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			1,447.19460	1,345.044	11.35	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,666.43570	1,558.027	11.42	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			41.73570	47.927	11.42	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			1,491.67960	1,388.588	11.36	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			56.97960	68.488	11.36	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			427.58730	472.640	12.05	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			873.45840	801.014	12.06	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			432.25840	477.614	12.06	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			868.15710	796.014	12.07	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			436.95710	482.614	12.07	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			878.78730	806.040	12.05	0.00	0	0
Total € / R Option											0.00	0	110,374
Total € / R											28,454,121.00	1,918	195,619
AU\$ / R	On	15/09/2014	Foreign Exchange Future			10.10390		10.20370			15,155,850.00	1,500	13,015
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.19490		10.29490			0.00	0	4,651

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.30160		10.40370			0.00	0	100
Total AU\$ / R Future											15,155,850.00	1,500	17,766
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			693.95960	601.482	10.80	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			30.25960	37.582	10.80	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			684.99380	592.699	10.77	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			31.29380	38.799	10.77	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			676.05960	583.952	10.75	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			32.35960	40.052	10.75	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			161.35560	137.458	12.44	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			666.45560	742.558	12.44	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			766.69740	683.555	11.14	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			81.79740	98.655	11.14	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			901.07450	813.301	11.28	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			56.17450	68.401	11.28	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			783.05930	699.281	11.16	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			78.15930	94.381	11.16	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			774.86090	691.399	11.15	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			79.96090	96.499	11.15	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			627.96810	702.314	12.33	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			618.37440	544.755	11.09	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			123.47440	149.855	11.09	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			453.24300	391.286	11.15	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			208.34300	246.386	11.15	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			172.86810	147.214	12.33	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			641.90330	574.362	11.64	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			238.20330	272.762	11.64	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			635.71130	568.542	11.64	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			242.01130	276.942	11.64	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			648.13070	580.221	11.63	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			234.43070	268.620	11.63	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											15,155,850.00	1,500	18,771
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.98970		10.10510			0.00	0	75
CAD/ R	On	12/12/2014	Foreign Exchange Future			10.11980		10.23580			0.00	0	0
Total CAD/ R Future											0.00	0	75
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			259.47620	187.959	9.56	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			144.37620	188.259	9.56	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			253.81270	183.238	9.57	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			148.71270	193.538	9.57	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			248.23020	179.140	9.60	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			153.13020	199.440	9.60	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			219.66090	266.793	11.40	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	12/12/2014	Foreign Exchange Option	9.99	Call			456.98880	387.091	11.39	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			211.18880	257.291	11.39	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			451.19810	381.816	11.39	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			215.39810	262.016	11.39	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			445.46090	376.593	11.40	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			67.39150		-102.65520			0.00	0	1,942
Total CF CANDO CAFD Future											0.00	0	1,942
Total CF CANDO CAFD											0.00	0	1,942
CF CANDCO	n	12/12/2014	Foreign Exchange Future			791.89210		867.96160			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			878.32260		955.96550			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			8.63260		90.86970			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			730.18820		809.58450			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			114.79540		140.25240			0.00	0	5,000
Total CF CANDO CAFM Future											0.00	0	5,000
Total CF CANDO CAFM											0.00	0	5,000
CF CANDCO	n	25/06/2014	Foreign Exchange Future			124.76020		217.30220			0.00	0	5,000
Total CF CANDO CAFS Future											0.00	0	5,000
Total CF CANDO CAFS											0.00	0	5,000
CHF / R	On	15/09/2014	Foreign Exchange Future			12.13780		12.22810			0.00	0	3

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On	12/12/2014	Foreign Exchange Future			12.33350		12.42380			0.00	0	887
CHF / R	On	16/03/2015	Foreign Exchange Future			12.55750		12.65030			0.00	0	175
Total CHF / R Future											0.00	0	1,065
CHF / R	On	15/09/2014	Foreign Exchange Option	12.99	Call			80.06660	68.564	13.58	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	12.99	Put			841.96660	920.764	13.58	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Call			78.47740	67.278	13.59	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Put			850.37740	929.478	13.59	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Call			76.91380	66.016	13.61	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Put			858.81380	938.216	13.61	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Call			517.19010	471.089	12.39	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Put			333.39010	377.589	12.39	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Call			512.05160	466.368	12.40	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Put			338.25160	382.868	12.40	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Call			506.95250	461.688	12.41	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			343.15250	388.188	12.41	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			439.30710	416.130	13.86	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			779.00710	848.630	13.86	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			436.16250	413.209	13.87	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			785.86250	855.709	13.87	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			433.04160	410.305	13.89	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			792.74160	862.805	13.89	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	1,065
CNH / R	On	15/09/2014	Foreign Exchange Future			1.73760		1.75450			0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Future			1.75780		1.77470			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			19.51520	13.507	15.12	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			2,574.51520	2,737.507	15.12	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			25.09600	17.335	14.88	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,380.09600	2,541.335	14.88	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			22.12640	15.296	15.00	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			2,477.12640	2,639.296	15.00	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			526.46090	608.672	12.23	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			777.85420	680.350	12.09	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			430.85420	502.350	12.09	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			721.42050	629.637	12.11	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			474.42050	551.637	12.11	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			673.46090	586.672	12.23	0.00	0	0
Total CNH / R Option											0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CNH / R											0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Future			9.39180		9.46350			0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Future			9.45350		9.52470			0.00	0	0
Total NZ\$ / R Future											0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Put			64.47190	85.402	7.71	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Call			282.14210	229.923	7.70	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.24	Put			58.64210	78.123	7.70	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Call			275.00810	223.509	7.70	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.25	Put			61.50810	81.709	7.70	0.00	0	0
NZ\$ / R	On	15/09/2014	Foreign Exchange Option	9.26	Call			267.97190	217.202	7.71	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Call			471.46450	419.792	9.50	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.16	Put			106.76450	126.291	9.50	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Call			485.66110	433.137	9.49	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.14	Put			100.96110	119.637	9.49	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Call			478.53320	426.433	9.50	0.00	0	0
NZ\$ / R	On	12/12/2014	Foreign Exchange Option	9.15	Put			103.83320	122.934	9.50	0.00	0	0
Total NZ\$ / R Option											0.00	0	0
Total NZ\$ / R											0.00	0	0
QUANTO €	On	15/09/2014	Foreign Exchange Future			1.35780		1.35460			0.00	0	125
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.35840		1.35520			0.00	0	0
Total QUANTO € / \$ Future											0.00	0	125
Total QUANTO € / \$											0.00	0	125
RAIN	On	15/09/2014	Foreign Exchange Future			21,321.23000		21,514.54000			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			4.98640		5.01320			0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Future			4.96620		4.99170			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Call			293.07890	268.695	10.56	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			19.87890	22.295	10.56	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			284.33850	260.138	10.51	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			21.13850	23.738	10.51	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			275.69290	251.701	10.46	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			22.49290	25.301	10.46	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			148.30430	134.561	10.23	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			136.60430	148.361	10.23	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			142.85280	130.207	10.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			141.15280	154.007	10.25	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			137.51180	125.966	10.28	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			145.81180	159.766	10.28	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0
Total Futures											1 241 122 291.20	113,181	1,173,397
Total Options											4 292 432.00	40,000	2,197,725
Grand Total:											1,245,414,723.20	153,181	3,371,122