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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/09/2014

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			10.96880		10.94220			5,028,767,016.80	458,461	216,484
\$ / R On 19/09/2014 Foreign Exchange Future			10.97070		10.94910			0.00	0	0
\$ / R On 22/09/2014 Foreign Exchange Future			10.97580		10.95430			0.00	0	0
\$ / R On 25/09/2014 Foreign Exchange Future			10.98110		10.94100			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.98280		10.96130			0.00	0	1,500
\$ / R On 29/09/2014 Foreign Exchange Future			10.98810		10.96660			0.00	0	0
\$ / R On 30/09/2014 Foreign Exchange Future			10.98980		10.96840			0.00	0	1,748
\$ / R On 08/10/2014 Foreign Exchange Future			11.00380		10.98240			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			11.04120		11.01990			0.00	0	668
\$ / R On 04/11/2014 Foreign Exchange Future			11.05190		11.03070			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			11.05370		11.03250			0.00	0	0
\$ / R On 12/11/2014 Foreign Exchange Future			11.06630		11.04520			0.00	0	711
\$ / R On 25/11/2014 Foreign Exchange Future			11.09040		11.06970			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			11.09610		11.07540			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			11.11880		11.09800			20,013,840.00	1,800	1,800
\$ / R On 11/12/2014 Foreign Exchange Future			11.12070		11.09990			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			11.12260		11.10180			8,863,544,327.00	796,895	764,947
\$ / R On 15/12/2014 Foreign Exchange Future			11.12830		11.10790			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.14430		11.12390			0.00	0	0
\$ / R On 28/01/2015 Foreign Exchange Future			11.21670		11.19630			0.00	0	1,245
\$ / R On 25/02/2015 Foreign Exchange Future			11.27300		11.25260			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/02/2015	Foreign Exchange Future			11.27510		11.25470			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.31120		11.29090			64,903,665.60	5,738	62,150
\$ / R	On	27/03/2015	Foreign Exchange Future			11.33380		11.31320			0.00	0	1,365
\$ / R	On	28/04/2015	Foreign Exchange Future			11.39920		11.37820			0.00	0	1,372
\$ / R	On	27/05/2015	Foreign Exchange Future			11.45860		11.43700			0.00	0	1,375
\$ / R	On	12/06/2015	Foreign Exchange Future			11.49130		11.46940			17,811,515.00	1,550	19,498
\$ / R	On	26/06/2015	Foreign Exchange Future			11.52040		11.49860			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.58930		11.56720			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.64980		11.62750			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.68730		11.66490			4,674,920.00	400	200
\$ / R	On	28/09/2015	Foreign Exchange Future			11.71540		11.69300			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.77530		11.75310			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.83130		11.80920			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			11.86330		11.84120			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.88320		11.86130			0.00	0	0
Total \$ / R Future											13,999,715,284.40	1,264,844	1,080,449
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			3,042.20000	3,068.800	14.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.00000	0.000	14.41	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,542.20000	2,568.800	14.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.00000	0.000	14.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			2,142.20000	2,168.800	14.96	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			0.00000	0.000	14.96	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			0.00840	0.011	45.99	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,207.80840	2,181.211	45.99	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			0.05110	0.064	60.23	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,657.85110	2,631.264	60.23	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			0.14610	0.176	72.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,057.94610	3,031.376	72.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			0.01070	0.016	33.47	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,497.81070	1,471.216	33.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			0.00960	0.014	36.30	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,657.80960	1,631.214	36.30	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			0.00890	0.013	38.94	0.00	0	16,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			1,807.80890	1,781.213	38.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			0.01260	0.020	30.48	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,327.81260	1,301.221	30.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			0.01160	0.018	31.89	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,407.81160	1,381.218	31.89	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			0.01110	0.018	32.59	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,447.81110	1,421.218	32.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			0.05110	0.087	24.08	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			907.85110	881.287	24.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			0.02260	0.039	25.97	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,057.82260	1,031.239	25.97	0.00	0	397
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			0.01610	0.027	27.48	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,157.81610	1,131.227	27.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			0.53070	0.850	19.66	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			558.33070	532.050	19.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			0.49200	0.790	19.78	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			568.29200	541.990	19.78	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Call			0.25480	0.417	20.92	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Put			658.05480	631.617	20.92	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			1.05370	1.683	18.18	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			458.85370	432.883	18.18	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			0.64720	1.037	19.21	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			528.44720	502.237	19.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			0.56670	0.908	19.51	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			548.36670	522.108	19.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			11.30630	16.716	13.89	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			179.10630	157.916	13.89	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Call			3.36770	5.250	15.96	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Put			311.16770	286.450	15.96	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			1.52490	2.423	17.44	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			409.32490	383.623	17.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			47.16900	62.650	11.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			54.96900	43.850	11.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			30.42340	42.003	12.26	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			88.22340	73.203	12.26	0.00	0	201
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Call			12.36700	18.190	13.74	0.00	0	1,550
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Put			170.16700	149.390	13.74	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.89	Call			83.57090	103.251	12.08	0.00	0	3,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.89	Put			31.37090	24.451	12.08	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Call			76.80080	95.865	11.98	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Put			34.60080	27.065	11.98	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			58.13460	75.143	11.70	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			45.93460	36.343	11.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			129.05260	151.685	12.63	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			16.85260	12.885	12.63	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			120.96110	143.187	12.54	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			18.76110	14.387	12.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			97.85930	118.663	12.26	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			25.65930	19.863	12.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Call			199.03490	223.919	13.38	0.00	0	1,050
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Put			6.83490	5.119	13.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.80	Call			154.31920	177.990	12.91	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.80	Put			12.11920	9.190	12.91	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Call			137.31800	160.326	12.73	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Put			15.11800	11.526	12.73	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			274.80830	300.721	14.12	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			2.60830	1.921	14.12	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			236.44820	261.954	13.75	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			4.24820	3.154	13.75	0.00	0	20,159

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	10.73	Call			217.59770	242.825	13.57	0.00	0	18,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.73	Put			5.39770	4.025	13.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			343.28660	369.589	14.78	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			1.08660	0.790	14.78	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.62	Call			323.59870	349.820	14.59	0.00	0	3,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.62	Put			1.39870	1.020	14.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			294.23600	320.293	14.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			2.03600	1.493	14.31	0.00	0	52,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Call			382.85300	409.271	15.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Put			0.65300	0.471	15.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			372.94200	399.336	15.05	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			0.74200	0.536	15.05	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			353.15710	379.494	14.87	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			0.95710	0.694	14.87	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			432.54350	459.045	15.61	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			0.34350	0.245	15.61	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			422.59080	449.080	15.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			0.39080	0.280	15.52	41.68	149	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			392.77450	419.213	15.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			0.57450	0.414	15.24	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			542.28300	568.858	16.64	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			0.08300	0.058	16.64	0.00	0	900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			462.43320	488.966	15.89	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			0.23320	0.166	15.89	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			442.50200	469.015	15.71	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			0.30200	0.215	15.71	22.61	105	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			642.24410	668.831	18.44	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			0.04410	0.030	18.44	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			632.24680	658.832	18.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			0.04680	0.032	18.26	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			562.27260	588.851	17.00	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			0.07260	0.051	17.00	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			712.22970	738.820	19.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			0.02970	0.020	19.70	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			692.23320	718.823	19.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			0.03320	0.023	19.34	0.00	0	10,900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			652.24160	678.829	18.62	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			0.04160	0.029	18.62	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			752.22410	778.816	20.42	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			0.02410	0.016	20.42	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			742.22540	768.817	20.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			0.02540	0.017	20.24	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			732.22670	758.818	20.06	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			0.02670	0.018	20.06	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			1,042.20670	1,068.804	25.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			0.00670	0.004	25.65	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			942.21000	968.807	23.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			0.01000	0.007	23.85	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			842.21560	868.811	22.04	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			0.01560	0.011	22.04	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,642.20000	1,668.800	20.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			0.00000	0.000	20.48	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,342.20000	1,368.800	23.80	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			0.00000	0.000	23.80	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			1,162.20110	1,188.801	25.79	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			0.00110	0.001	25.79	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			2,062.20000	2,088.800	15.84	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			0.00000	0.000	15.84	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			2,042.20000	2,068.800	16.06	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			0.00000	0.000	16.06	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,942.20000	1,968.800	17.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			0.00000	0.000	17.17	0.00	0	35,000
\$ / R	On	19/09/2014	Foreign Exchange Option	10.77	Call			200.62570	221.498	13.48	0.00	0	0
\$ / R	On	19/09/2014	Foreign Exchange Option	10.77	Put			21.52570	20.798	13.48	0.00	0	5,000
\$ / R	On	19/09/2014	Foreign Exchange Option	10.69	Call			270.95220	292.277	14.08	0.00	0	12,000
\$ / R	On	19/09/2014	Foreign Exchange Option	10.69	Put			11.85220	11.577	14.08	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			235.57790	256.512	12.74	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			21.27790	20.712	12.74	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			458.05610	479.028	13.80	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			3.75610	3.228	13.80	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			419.36790	440.299	13.62	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			5.06790	4.499	13.62	0.00	0	0
\$ / R	On	25/09/2014	Foreign Exchange Option	10.94	Call			0.00000	120.893	11.56	604,462.50	5,000	5,000
\$ / R	On	25/09/2014	Foreign Exchange Option	10.94	Put			0.00000	79.793	11.56	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			202.15060	215.865	11.20	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			40.85060	33.065	11.20	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			0.06540	0.048	25.37	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,138.76540	2,117.248	25.37	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,666.60000	2,688.100	12.78	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	12.78	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			107.11860	121.925	11.04	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			100.51860	93.825	11.04	0.00	0	0
\$ / R	On	30/09/2014	Foreign Exchange Option	10.70	Call			294.92920	312.788	11.52	0.00	0	0
\$ / R	On	30/09/2014	Foreign Exchange Option	10.70	Put			26.52920	22.988	11.52	0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			282.73860	298.843	10.61	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			40.33860	35.043	10.61	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			99.13370	102.916	11.74	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			329.23370	311.716	11.74	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			0.61560	0.561	18.37	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,310.71560	2,289.361	18.37	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,719.91510	2,741.209	20.32	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.01510	0.009	20.32	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			295.01920	308.103	10.08	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			75.11920	66.903	10.08	0.00	0	500

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	10.16	Call			877.07770	897.151	11.54	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			6.37770	5.251	11.54	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			29.01460	30.080	14.96	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			908.31460	888.180	14.96	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			126.91370	132.192	11.42	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			294.41370	278.492	11.42	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			349.26600	362.715	10.03	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			66.76600	59.015	10.03	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Call			346.90860	359.411	10.10	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Put			81.70860	73.111	10.10	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			3.50820	3.790	19.50	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,543.80820	2,523.390	19.50	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			367.91330	380.148	10.24	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			98.21330	89.748	10.24	0.00	0	500
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,775.49180	2,796.181	18.64	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.09180	0.081	18.64	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			163.01550	168.396	11.53	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			337.61550	322.296	11.53	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			419.39020	432.231	10.29	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			101.39020	93.431	10.29	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			256.34190	264.375	10.78	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			226.44190	213.675	10.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			2,013.15580	2,033.806	15.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			1.35580	1.206	15.55	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,544.92790	1,565.411	13.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			3.12790	2.811	13.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,552.21520	2,572.959	17.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.41520	0.359	17.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,102.96490	2,123.634	15.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			1.16490	1.034	15.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,227.65490	1,247.900	11.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			5.85490	5.300	11.81	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,664.30630	1,684.847	13.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			2.50630	2.247	13.89	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,604.59760	1,625.111	13.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			2.79760	2.511	13.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			1,012.40370	1,032.166	11.00	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			10.60370	9.566	11.00	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,505.17280	1,525.634	13.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			3.37280	3.034	13.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,326.58330	1,346.920	12.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			4.78330	4.320	12.28	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			775.94210	794.216	10.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			24.14210	21.617	10.41	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,109.32710	1,129.431	11.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			7.52710	6.831	11.24	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,060.74230	1,080.689	11.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			8.94230	8.089	11.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			730.08030	747.914	10.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			28.28030	25.314	10.29	5,898.19	233	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			822.36400	841.026	10.53	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			20.56400	18.426	10.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			785.18360	803.540	10.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			23.38360	20.940	10.44	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			649.17960	666.073	10.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			37.37960	33.473	10.08	7,866.18	235	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			766.72210	784.914	10.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			24.92210	22.314	10.39	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			748.35340	766.370	10.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			26.55340	23.770	10.34	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			596.62470	612.778	9.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			44.82470	40.178	9.94	27,040.00	673	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			693.84300	711.283	10.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			32.04300	28.683	10.20	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			684.85120	702.188	10.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			33.05120	29.588	10.18	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			480.83400	494.738	10.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			79.03400	72.138	10.18	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			640.33740	657.114	10.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			38.53740	34.514	10.06	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			622.75080	639.286	10.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			40.95080	36.686	10.01	11,005.83	300	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			445.37930	458.476	10.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			93.57930	85.875	10.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			556.51760	571.959	10.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			54.71760	49.359	10.02	16,634.02	337	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			533.16640	548.162	10.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			61.36640	55.562	10.07	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Call			405.04240	417.145	10.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Put			113.24240	104.545	10.36	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			459.36330	472.785	10.23	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			87.56330	80.185	10.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			452.33900	465.597	10.25	0.00	0	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			90.53900	82.996	10.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			379.51680	390.953	10.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			127.71680	118.353	10.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			424.90590	437.507	10.31	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			103.10590	94.907	10.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			411.59470	423.863	10.34	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			109.79470	101.264	10.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			331.79230	341.900	10.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			159.99230	149.300	10.55	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			398.55670	410.493	10.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			116.75670	107.894	10.38	0.00	0	41,000

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	10.83	Call			392.14170	403.910	10.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			120.34170	111.310	10.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			293.67800	302.651	10.67	0.00	0	32,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			191.87800	180.051	10.67	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			373.30710	384.577	10.44	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			131.50710	121.976	10.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			349.16650	359.770	10.51	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			147.36650	137.170	10.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			245.02620	252.458	10.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			243.22620	229.858	10.83	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			320.55630	330.337	10.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			168.75630	157.737	10.59	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			315.04340	324.659	10.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			173.24340	162.059	10.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			208.61630	214.806	11.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			306.81630	292.206	11.26	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			263.68100	271.716	10.77	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			221.88100	209.116	10.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			258.91660	266.800	10.78	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			227.11660	214.200	10.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			130.73480	134.279	12.54	0.00	0	350
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			528.93480	511.679	12.54	0.00	0	600
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			241.10250	248.401	10.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			249.30250	235.801	10.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			226.04650	232.834	11.04	54,716.08	235	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			274.24650	260.234	11.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			107.90450	110.703	13.09	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			636.10450	618.103	13.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			167.13740	171.908	11.85	40,054.54	233	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			405.33740	389.308	11.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			152.26120	156.528	12.11	105,343.14	673	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			450.46120	433.928	12.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			78.81820	80.688	14.11	0.00	0	38,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Put			837.01820	818.088	14.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			121.32440	124.559	12.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			569.52440	551.959	12.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			111.08410	113.984	13.01	34,195.26	300	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			619.28410	601.384	13.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			65.22150	66.684	14.77	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			973.42150	954.084	14.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			106.35720	109.105	13.14	36,768.52	337	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			644.55720	626.505	13.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Call			0.00000	93.517	13.62	93,517.20	1,000	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Put			0.00000	720.917	13.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			45.93000	46.825	15.96	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,244.13000	1,224.225	15.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			70.25200	71.862	14.50	0.00	0	10,000

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	11.95	Put			918.45200	899.262	14.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			66.02570	67.511	14.72	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			964.22570	944.911	14.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			19.75020	19.920	18.66	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			1,977.95020	1,957.320	18.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			58.55820	59.828	15.16	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,056.75820	1,037.228	15.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			46.51420	47.429	15.93	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,234.71420	1,214.829	15.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			7.80240	7.862	19.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,506.00240	2,485.262	19.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			35.96850	36.566	16.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,434.16850	1,413.966	16.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			20.93760	21.135	18.44	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,919.13760	1,898.535	18.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.24840	0.254	18.19	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,738.44840	3,717.654	18.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			16.71170	16.815	19.30	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,154.91170	2,134.215	19.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			16.41620	16.513	19.37	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,174.61620	2,153.913	19.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,602.16670	2,622.916	17.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.36670	0.316	17.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			1.50660	1.534	18.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,099.70660	3,078.934	18.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			1.37560	1.402	18.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,129.57560	3,108.802	18.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,101.90440	3,122.687	19.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.10440	0.087	19.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,652.12380	2,672.878	17.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.32380	0.278	17.94	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			418.83910	430.375	10.30	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			110.93910	102.075	10.30	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			5.08090	5.692	19.07	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,697.18090	2,677.392	19.07	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,824.28760	2,844.643	18.41	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.38760	0.343	18.41	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			232.80540	238.266	11.20	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			308.90540	293.966	11.20	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			32.36340	32.791	22.96	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,106.06340	3,086.091	22.96	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,897.35250	2,917.631	17.71	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			1.05250	0.931	17.71	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			526.81810	536.958	10.36	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			130.51810	120.258	10.36	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			311.33110	315.800	11.14	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			315.03110	299.100	11.14	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			590.59770	599.953	10.32	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			137.99770	126.953	10.32	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			49.38380	50.477	23.65	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,296.78380	3,277.477	23.65	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,956.44660	2,976.650	17.23	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			1.74660	1.550	17.23	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			396.60330	400.909	11.03	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			291.90330	275.809	11.03	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			76.97230	69.860	10.46	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			665.40970	674.857	10.15	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			124.50970	113.657	10.15	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			302.72570	303.856	12.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			511.82570	492.656	12.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			569.60930	576.722	10.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			32.05110	29.050	11.10	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,021.93870	1,037.447	10.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			51.03870	46.247	10.70	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			512.18830	517.840	10.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			221.28830	206.640	10.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			857.87230	871.060	10.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			866.27570	879.601	10.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			75.37570	68.401	10.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			638.72360	647.536	10.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			137.82360	126.335	10.24	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,222.95110	1,240.250	11.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			6.90960	6.181	14.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,845.96020	1,826.296	17.07	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			61.36920	62.481	21.76	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,970.46920	2,951.281	21.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,292.30710	3,312.454	17.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			1.40710	1.254	17.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,297.80960	2,317.381	14.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			900.30390	880.523	13.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			117.90870	118.483	15.73	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,437.00870	1,417.283	15.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,804.55230	1,823.472	13.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			13.65230	12.272	13.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			86.86020	87.496	17.07	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			225.82500	211.037	10.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			0.00000	335.534	11.70	83,883.55	250	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			0.00000	424.334	11.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.93010	0.960	24.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,710.03010	7,689.760	24.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			191.20390	191.723	13.74	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			178.70930	165.522	10.48	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			517.70190	523.494	10.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			216.80190	202.294	10.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			89.72190	90.349	16.91	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,798.82190	1,779.149	16.91	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			506.72500	512.237	10.72	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			659.09590	666.155	10.29	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			145.89590	132.355	10.29	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			61.37450	63.448	24.12	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,598.17450	3,579.648	24.12	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			67.24010	68.011	23.58	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,839.04010	3,818.811	23.58	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			732.07810	742.718	10.50	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			153.87810	143.518	10.50	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			798.58850	810.596	10.66	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			161.58850	151.996	10.66	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			72.19250	72.637	23.47	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,115.19250	4,094.037	23.47	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			377.04780	380.819	12.94	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			707.64780	689.519	12.94	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			159.13400	160.125	16.80	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,909.73400	1,888.825	16.80	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			648.82490	656.451	11.09	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			151.98860	144.034	10.76	0.00	0	20,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			714.96280	696.800	12.97	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			178.60460	179.838	16.24	1,798,381.00	10,000	20,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,709.20460	1,688.538	16.24	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			886.42700	900.459	10.76	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			147.02700	139.159	10.76	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			871.38860	885.334	10.76	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			279.42490	265.151	11.09	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			379.75420	383.568	12.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			700.35420	682.268	12.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			659.43090	667.177	11.04	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			270.03090	255.877	11.04	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			374.36280	378.100	12.97	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			869.29140	881.113	10.83	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			170.69140	160.713	10.83	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			71.93570	72.213	23.26	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,453.33570	4,431.813	23.26	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			80.01140	84.843	23.38	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,662.81140	4,645.543	23.38	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			946.09600	958.023	10.98	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			178.89600	168.723	10.98	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,014.15620	1,024.773	11.10	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			186.65620	174.973	11.10	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			83.56100	83.976	23.12	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,956.06100	4,934.176	23.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			658.57920	659.453	12.20	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			503.67920	482.153	12.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			492.38690	491.452	13.41	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			827.48690	804.152	13.41	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			289.13360	288.097	16.02	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,684.23360	1,660.797	16.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,205.05510	1,217.394	11.10	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			140.15510	130.094	11.10	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			666.87150	667.837	12.15	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			491.97150	470.537	12.15	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			662.71020	663.631	12.17	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			497.81020	476.332	12.17	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,236.36030	1,249.058	11.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			131.46030	121.758	11.09	0.00	0	18,946
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,086.23420	1,096.951	11.22	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			193.23420	181.551	11.22	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			86.50750	87.048	22.86	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,193.50750	5,171.648	22.86	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			95.88050	97.981	22.83	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,322.78050	5,302.681	22.83	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,152.56710	1,164.178	11.36	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			199.46710	188.878	11.36	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,214.02770	1,224.712	11.43	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			204.82770	193.412	11.43	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			86.86070	88.771	22.58	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,727.66070	5,707.471	22.58	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			29.14400	27.283	13.27	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,621.13570	2,641.242	13.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			29.93570	27.942	13.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,110.84110	1,120.066	11.60	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			269.64110	256.766	11.60	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,719.57460	2,739.942	13.44	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			28.37460	26.642	13.44	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,670.34400	2,690.583	13.27	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,269.09250	1,279.481	11.46	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			207.79250	196.281	11.46	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,041.61550	1,050.540	11.73	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			320.31550	307.340	11.73	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			80.33640	80.446	22.26	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,089.03640	6,067.246	22.26	0.00	0	0
Total \$ / R Option											2,919,830.28	20,060	2,051,405
Total \$ / R											14,002,635,114.68	1,284,904	3,131,854
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.96880		10.94220			1,765,976.80	161	1,076
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			11.12260		11.10180			5,372,215.80	483	903
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.31120		11.29090			113,112.00	10	20
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.49130		11.46940			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 \$ / R MAXI Future											7,251,304.60	654	1,999
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.65	Put			203.60190		149.345	14.31	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.66	Call			28,450.51620		31,049.410	14.22	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.66	Put			230.51620		169.410	14.22	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.64	Call			30,399.74240		33,011.590	14.40	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.64	Put			179.74240		131.590	14.40	0.00	0	0
\$ / R MAXI On	15/09/2014	Foreign Exchange Option	10.65	Call			29,423.60190		32,029.345	14.31	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Call			46,645.53880		48,003.868	10.21	0.00	0	200
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Put			8,465.53880		7,743.868	10.21	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Call			16,713.73580		17,190.788	11.85	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Put			40,533.73580		38,930.788	11.85	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Call			16,454.76220		16,922.939	11.90	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Put			41,274.76220		39,662.939	11.90	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Call			16,200.33120		16,659.799	11.94	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put			42,020.33120		40,399.799	11.94	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put			26,391.73290		24,804.302	10.90	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call			45,979.92250		46,409.569	10.92	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put			26,889.92250		25,289.569	10.92	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call			45,482.95490		45,899.804	10.94	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put			27,392.95490		25,779.804	10.94	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call			46,481.73290		46,924.302	10.90	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call			55,167.71450		55,835.483	11.59	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put			38,227.71450		36,705.483	11.59	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call			54,722.78000		55,387.063	11.62	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put			38,782.78000		37,257.064	11.62	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call			55,616.03070		56,287.770	11.57	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			37,676.03070		36,157.770	11.57	0.00	0	0
Total \$ / R MAXI Option											0.00	0	200
Total \$ / R MAXI											7,251,304.60	654	2,199
£ / R	On 15/09/2014	Foreign Exchange Future			17.80060		17.67070				327,442,037.00	18,395	62,837
£ / R	On 12/12/2014	Foreign Exchange Future			18.03740		17.91540				666,337,630.80	36,942	37,698
£ / R	On 23/01/2015	Foreign Exchange Future			18.16660		18.04470				0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.32490		18.20250				0.00	0	1,025
£ / R	On 12/06/2015	Foreign Exchange Future			18.59570		18.47030				0.00	0	240
Total £ / R Future											993,779,667.80	55,337	101,800
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Put			0.31140		0.054	16.19	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Call			475.00810		601.926	14.89	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Put			4.30810		1.326	14.89	0.00	0	15,000
£ / R	On 15/09/2014	Foreign Exchange Option	17.60	Call			131.78130		227.681	12.95	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.65	Put			80.27940		37.356	12.71	3,287.36	88	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Call			820.98760		950.646	16.15	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Put			0.28760		0.046	16.15	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	19.01	Call			0.12650	0.112	20.38	0.00	0	2,750
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Put			0.26560	0.039	16.11	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.86	Call			811.01140	940.654	16.19	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Put			1,769.32080	1,639.433	24.35	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Call			333.31010	455.037	14.16	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	17.35	Put			12.61010	4.437	14.16	0.00	0	3,200
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Call			0.02000	0.030	24.72	0.00	0	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	17.60	Put			61.08130	27.081	12.95	1,462.35	54	1,700
£ / R	On	15/09/2014	Foreign Exchange Option	17.65	Call			100.97940	187.956	12.71	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Call			0.01700	0.007	25.26	0.00	0	20,000
£ / R	On	15/09/2014	Foreign Exchange Option	19.70	Put			2,029.31700	1,899.407	25.26	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Call			1.21950	0.871	16.65	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	18.56	Put			890.51950	760.271	16.65	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.01	Put			1,339.42650	1,209.512	20.38	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.44	Call			0.02080	0.033	24.35	0.00	0	21,200
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Call			4,930.70000	5,060.600	12.82	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	12.74	Put			0.00000	0.000	12.82	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Call			1,170.70150	1,300.600	14.78	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Put			0.00150	0.000	14.78	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			830.96560	960.639	16.11	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Put			1,809.32000	1,679.430	24.72	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			245.13260	184.603	10.75	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			253.18300	191.552	10.77	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			235.64900	251.686	12.17	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			820.24900	714.286	12.17	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Call			676.27340	742.749	10.66	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Put			210.87340	155.349	10.66	0.00	0	2,500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			620.53260	682.004	10.75	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Put			1,389.39340	1,273.499	13.40	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Call			97.69890	101.999	13.60	0.00	0	5,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Put			1,522.29890	1,404.599	13.60	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			614.53940	675.456	10.76	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			249.13940	188.056	10.76	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			608.58300	668.952	10.77	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Call			114.79340	120.899	13.40	0.00	0	16,000
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,684.40580	3,564.138	16.58	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			29.05270	30.301	16.61	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,704.35270	3,583.701	16.61	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,277.82320	1,168.716	13.06	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			220.75930	233.404	13.07	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,286.05930	1,176.804	13.07	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			46.90170	50.149	15.76	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			3,042.20170	2,923.549	15.76	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			29.10580	30.738	16.58	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			811.08080	712.357	11.94	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			321.23670	341.327	12.19	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			906.53670	804.727	12.19	0.00	0	4,697

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			224.29870	237.244	13.04	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,269.59870	1,160.644	13.04	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			222.52320	235.316	13.06	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			444.17010	475.525	11.41	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			619.47010	528.925	11.41	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			355.78080	378.957	11.94	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,401.77510	1,295.331	13.13	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			302.42830	318.245	13.14	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,409.92830	1,303.344	13.14	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			365.53460	385.391	12.60	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,163.03460	1,060.491	12.60	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			306.13070	322.232	13.11	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,393.63070	1,287.332	13.11	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			304.27510	320.231	13.13	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			990.55060	907.816	11.88	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			606.85040	649.959	11.84	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			976.55040	894.259	11.84	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			603.84140	646.728	11.86	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			983.54140	901.028	11.86	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			600.85060	643.516	11.88	0.00	0	0
Total £ / R Option											4,749.72	142	142,074
Total £ / R											993,784,417.52	55,479	243,874
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10267		0.10259			0.00	0	2,755
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10419		0.10418			77,932.62	748	12,884
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10609		0.10610			6,789.63	64	25
Total ¥ / R Future											84,722.26	812	15,664
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			260.88660	269.106	13.61	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			1.78660	1.806	13.61	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			0.02700	0.069	21.40	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			740.92700	732.769	21.40	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			0.00330	0.005	38.17	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,740.90330	1,732.705	38.17	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			18.01770	18.374	16.81	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,600.11770	1,599.574	16.81	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			487.06120	487.869	10.62	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			69.16120	69.069	10.62	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			88.08360	89.735	13.67	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			670.18360	670.936	13.67	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,619.81910	1,618.430	12.19	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			10.21910	9.630	12.19	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			732.63110	732.597	11.81	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			123.03110	123.797	11.81	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			259.29200	263.158	14.01	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	16/03/2015	Foreign Exchange Option	0.11	Put			649.69200	654.358	14.01	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											84,722.26	812	15,664
€ / R	On	15/09/2014	Foreign Exchange Future			14.19590		14.13660			248,783,147.50	17,525	57,002
€ / R	On	12/12/2014	Foreign Exchange Future			14.40540		14.35340			491,987,626.20	34,153	39,280
€ / R	On	16/03/2015	Foreign Exchange Future			14.66310		14.61130			0.00	0	18,507
€ / R	On	12/06/2015	Foreign Exchange Future			14.91370		14.85920			0.00	0	350
Total € / R Future											740,770,773.70	51,678	115,139
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			291.42670	348.155	12.65	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			4.82670	2.255	12.65	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			157.11680	207.074	11.74	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			2,203.40680	2,144.108	34.96	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			13.01680	21.313	11.98	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			216.41680	165.413	11.98	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			0.00800	0.011	26.15	0.00	0	49,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,573.40800	1,514.110	26.15	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			0.16620	0.054	14.52	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			17.83770	28.929	11.56	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			181.23770	133.029	11.56	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			14.08460	23.012	11.88	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			207.48460	157.112	11.88	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			0.00680	0.008	34.96	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			20.51680	11.174	11.74	0.00	0	13,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			12.02960	19.736	12.09	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			225.42960	173.836	12.09	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			11.11790	18.273	12.19	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			234.51790	182.373	12.19	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			596.76620	655.954	14.52	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			509.03700	536.345	9.89	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			29.98260	30.389	15.71	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			65.92000	51.832	9.59	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			711.38300	748.959	9.60	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			67.98300	53.559	9.60	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			687.84750	724.411	9.63	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			74.44750	59.011	9.63	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,976.58260	1,924.989	15.71	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			145.63700	120.945	9.89	0.00	0	4,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			91.23500	91.938	12.85	0.00	0	25,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			1,027.83500	976.538	12.85	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			83.02990	83.579	13.09	0.00	0	7,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			1,099.62990	1,048.179	13.09	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			890.80760	935.625	9.82	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			37.40760	30.225	9.82	0.00	0	1,737

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			727.30210	765.899	9.60	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			63.90210	50.499	9.60	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			719.32000	757.232	9.59	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			349.60920	356.171	11.63	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			698.30920	653.071	11.63	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			324.82450	330.390	11.83	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			763.52450	717.290	11.83	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			355.40300	362.203	11.59	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			684.10300	639.103	11.59	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			783.22550	812.734	10.14	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			191.92550	169.634	10.14	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			352.49270	359.171	11.61	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			691.19270	646.071	11.61	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			338.33810	344.444	11.72	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			727.03810	681.344	11.72	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			938.53160	977.120	10.08	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			127.23160	114.020	10.08	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			270.16790	273.688	12.33	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			938.86790	890.588	12.33	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			796.28540	826.355	10.12	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			184.98540	163.255	10.12	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			263.86710	267.169	12.40	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			962.56710	914.069	12.40	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			431.29040	435.063	12.40	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			972.09040	921.364	12.40	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			428.72290	432.386	12.42	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			979.52290	928.686	12.42	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			433.88190	437.761	12.38	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			964.68190	914.061	12.38	0.00	0	0
Total € / R Option											0.00	0	203,837
Total € / R											740,770,773.70	51,678	318,976
AU\$ / R	On	15/09/2014	Foreign Exchange Future			9.99120		10.01960			7,273,593.60	728	12,771
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.06930		10.10110			7,380,796.90	733	10,149
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.17160		10.20490			27,666,752.00	2,720	5,485
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.27090		10.30390			0.00	0	1,050
Total AU\$ / R Future											42,321,142.50	4,181	29,455
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			479.70770	451.258	14.74	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			0.10770	0.058	14.74	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			469.72000	441.267	14.61	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			0.12000	0.067	14.61	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			459.73380	431.277	14.48	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			0.13380	0.077	14.48	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			29.19660	26.032	10.78	0.00	0	201

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	10.80	Put			728.09660	756.732	10.78	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			525.51850	496.243	9.19	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			34.41850	36.943	9.19	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			672.50270	640.876	9.71	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			21.40270	21.576	9.71	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			543.19370	513.300	9.20	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			32.09370	34.000	9.20	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			534.14500	504.746	9.20	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			33.04500	35.446	9.20	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			682.55840	710.761	10.68	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			371.83210	345.683	9.04	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			70.73210	76.383	9.04	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			207.71280	188.041	8.85	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			156.61280	168.741	8.85	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			33.65840	30.061	10.68	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			421.60600	398.754	10.63	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			216.70600	227.154	10.63	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			415.69540	393.027	10.63	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			220.79540	231.427	10.63	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			427.56430	404.532	10.63	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			212.66430	222.932	10.63	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			373.50310	387.424	11.08	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			427.26100	407.339	11.05	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			363.36100	376.439	11.05	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			422.31170	402.549	11.06	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			368.41170	381.649	11.06	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			417.40310	398.324	11.08	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											42,321,142.50	4,181	30,460
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.95770		9.97850			0.00	0	75
CAD/ R	On	12/12/2014	Foreign Exchange Future			10.07720		10.10260			0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			10.22500		10.25140			0.00	0	0
Total CAD/ R Future											0.00	0	75
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			30.55630	27.107	9.91	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			42.05630	59.406	9.91	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			25.76020	24.262	10.10	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			47.26020	66.562	10.10	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			22.61880	21.714	10.29	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			54.11880	74.014	10.29	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			257.68690	242.459	9.74	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			145.08690	155.259	9.74	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			251.90920	236.944	9.75	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			149.30920	159.744	9.75	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	10.01	Call			246.20960	231.510	9.75	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			153.60960	164.310	9.75	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			231.75580	236.771	10.20	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			377.71360	356.511	10.21	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			236.31360	241.511	10.21	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			388.65150	367.089	10.19	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			227.25150	232.089	10.19	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			383.15580	361.771	10.20	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	75
CF CANDCO	On	12/12/2014	Foreign Exchange Future			41.89180		-40.44330			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	On	12/12/2014	Foreign Exchange Future			893.17430		870.27890			0.00	0	26,600
Total CF CANDO CAFE Future											0.00	0	26,600
Total CF CANDO CAFE											0.00	0	26,600
CF CANDCO	On	12/12/2014	Foreign Exchange Future			989.23620		965.70430			0.00	0	2,913
Total CF CANDO CAFH Future											0.00	0	2,913
Total CF CANDO CAFH											0.00	0	2,913
CF CANDCO	On	12/12/2014	Foreign Exchange Future			144.87340		-177.38290			0.00	0	4,362
Total CF CANDO CAFJ Future											0.00	0	4,362
Total CF CANDO CAFJ											0.00	0	4,362
CF CANDCO	On	12/12/2014	Foreign Exchange Future			812.23600		789.97130			0.00	0	1,871
Total CF CANDO CAFK Future											0.00	0	1,871
Total CF CANDO CAFK											0.00	0	1,871
CF CANDCO	On	15/09/2014	Foreign Exchange Future			39.89940		29.28690			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			11.73340		11.67010			0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Future			11.90890		11.85160			0.00	0	6,752
CHF / R	On	16/03/2015	Foreign Exchange Future			12.13000		12.07300			0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CHF / R Future											0.00	0	6,902
CHF / R	On	15/09/2014	Foreign Exchange Option	12.99	Call			0.01450	0.027	28.24	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	12.99	Put			1,319.91450	1,256.627	28.24	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Call			0.01440	0.026	28.41	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Put			1,329.91440	1,266.626	28.41	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Call			0.01440	0.026	28.59	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Put			1,339.91440	1,276.626	28.59	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Call			146.08210	158.774	12.21	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Put			534.48210	489.874	12.21	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Call			143.79620	156.279	12.24	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Put			542.19620	497.378	12.24	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Call			141.54700	153.823	12.27	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			549.94700	504.923	12.27	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			173.55420	181.940	13.94	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			1,090.55420	1,041.940	13.94	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			172.01240	180.300	13.96	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,099.01240	1,050.300	13.96	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			170.48690	178.677	13.99	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			1,107.48690	1,058.677	13.99	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			1.78730		1.78340			0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Future			1.80050		1.79760			0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Future			1.82020		1.81740			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			0.02260	0.031	31.68	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			2,266.02260	2,227.031	31.68	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			0.02660	0.037	29.49	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,066.02660	2,027.037	29.49	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			0.02410	0.034	30.57	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			2,166.02410	2,127.034	30.57	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			199.14170	184.713	9.84	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			710.70660	728.417	9.72	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			134.70660	123.417	9.72	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			640.80440	656.958	9.78	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			164.80440	151.958	9.78	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			575.14170	589.713	9.84	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			479.67740	453.512	10.65	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			609.46280	610.675	10.80	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			535.46280	508.675	10.80	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			706.70460	709.705	10.61	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			432.70460	407.705	10.61	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			653.67740	655.511	10.65	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			1.29420		1.29190			0.00	0	50
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.29510		1.29290			0.00	0	80
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.29630		1.29410			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			21,003.60000		20,933.71000			0.00	0	0
RAIN	On	12/12/2014	Foreign Exchange Future			21,269.02000		21,210.50000			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			4.98470		4.98390			0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Future			4.96170		4.95780			0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Future			4.94070		4.93640			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Call			243.90290	244.704	13.70	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			0.00290	0.004	13.70	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			233.90670	234.708	13.89	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			0.00670	0.009	13.89	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			223.90830	224.710	13.55	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			0.00830	0.011	13.55	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			61.04470	61.259	7.03	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			83.24470	79.559	7.03	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			57.19370	57.358	7.09	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			89.39370	85.658	7.09	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			53.54920	53.670	7.14	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			95.74920	91.970	7.14	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Call			100.11010	100.342	8.73	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			153.71010	149.642	8.73	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			96.43140	96.666	8.77	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			160.03140	155.966	8.77	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			92.87030	93.108	8.80	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			166.47030	162.408	8.80	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total Futures								15 783 922 895.26	1,377,506	1,394,301
Total Options								2 924 580.00	20,202	2,398,521
Grand Total:								15,786,847,475.26	1,397,708	3,792,822