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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/09/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 08/09/2014 Foreign Exchange Future			10.77920		10.71010			2,694,800.00	250	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.76340		10.71850			342,179,249.40	31,791	629,883
\$ / R On 19/09/2014 Foreign Exchange Future			10.77020		10.72530			0.00	0	0
\$ / R On 22/09/2014 Foreign Exchange Future			10.77540		10.73040			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.78230		10.73730			0.00	0	1,500
\$ / R On 29/09/2014 Foreign Exchange Future			10.78750		10.74250			0.00	0	0
\$ / R On 30/09/2014 Foreign Exchange Future			10.78920		10.74420			0.00	0	1,748
\$ / R On 08/10/2014 Foreign Exchange Future			10.80310		10.75790			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.84040		10.79530			0.00	0	668
\$ / R On 04/11/2014 Foreign Exchange Future			10.85100		10.80600			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			10.85280		10.80780			0.00	0	0
\$ / R On 12/11/2014 Foreign Exchange Future			10.86540		10.82040			0.00	0	711
\$ / R On 25/11/2014 Foreign Exchange Future			10.88940		10.84460			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			10.89490		10.85010			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			10.91700		10.87250			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			10.91890		10.87440			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			10.92090		10.87630			483,741,265.50	44,295	177,614
\$ / R On 15/12/2014 Foreign Exchange Future			10.92670		10.88200			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			10.94210		10.89740			0.00	0	0
\$ / R On 28/01/2015 Foreign Exchange Future			11.01170		10.96630			0.00	0	1,245
\$ / R On 25/02/2015 Foreign Exchange Future			11.06580		11.02000			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			11.06770		11.02190			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.10280		11.05670			55,291,944.00	4,980	49,262
\$ / R	On	27/03/2015	Foreign Exchange Future			11.12450		11.07820			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.18760		11.14070			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.24480		11.19740			0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Future			11.27640		11.22880			0.00	0	20,648
\$ / R	On	26/06/2015	Foreign Exchange Future			11.30440		11.25660			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.37050		11.32210			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.42850		11.37970			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.46470		11.41590			0.00	0	360
\$ / R	On	28/09/2015	Foreign Exchange Future			11.49350		11.44500			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.55510		11.50730			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.61260		11.56540			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			11.64550		11.59870			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.66600		11.61940			0.00	0	0
Total \$ / R Future											883,907,258.90	81,316	889,825
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Call			10.10640	39.200	5.64	0.00	0	0
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Put			40.00640	0.000	5.64	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			0.00470	0.000	31.03	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,431.50470	2,386.600	31.03	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,818.50000	2,863.400	12.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.00000	0.000	12.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			0.00000	0.000	18.49	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,721.50000	1,676.600	18.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,318.50000	2,363.400	12.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.00000	0.000	12.16	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,918.50000	1,963.400	13.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			0.00000	0.000	13.40	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			0.00040	0.000	18.50	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,551.50040	1,506.600	18.50	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			0.56860	0.076	49.87	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,882.06860	2,836.676	49.87	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			1.94740	0.351	62.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,283.44740	3,236.951	62.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			0.04920	0.006	18.54	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			1,131.54920	1,086.606	18.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			0.00000	0.000	18.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,881.50000	1,836.600	18.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			0.00000	0.000	18.46	0.00	0	16,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			2,031.50000	1,986.600	18.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			0.33180	0.090	15.87	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			781.83180	736.690	15.87	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			0.00010	0.000	18.49	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,631.50010	1,586.600	18.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			0.00010	0.000	18.49	0.00	0	2,870

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,671.50010	1,626.600	18.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			0.51700	0.171	14.80	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			682.01700	636.771	14.80	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			0.00970	0.001	18.53	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,281.50970	1,236.601	18.53	0.00	0	397
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			0.00300	0.000	18.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,381.50300	1,336.600	18.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			2.88070	1.856	11.88	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			394.38070	348.456	11.88	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			0.31830	0.084	15.98	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			791.81830	746.684	15.98	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Call			0.22410	0.050	16.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Put			881.72410	836.650	16.95	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			9.52330	8.817	10.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			241.02330	195.417	10.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			0.37690	0.108	15.55	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			751.87690	706.708	15.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			0.34600	0.096	15.77	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			771.84600	726.696	15.77	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.89	Call			15.25190	15.866	9.81	0.00	0	3,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.89	Put			186.75190	142.466	9.81	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Call			1.12150	0.516	13.20	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Put			532.62150	487.116	13.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			0.65910	0.243	14.27	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			632.15910	586.843	14.27	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			24.52120	28.129	9.25	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			136.02120	94.729	9.25	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			6.48030	5.390	10.85	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			287.98030	241.990	10.85	0.00	0	201
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Call			3.09370	2.042	11.79	0.00	0	1,550
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Put			384.59370	338.642	11.79	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Call			45.75700	57.455	8.49	0.00	0	1,050
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Put			77.25700	44.055	8.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Call			14.09360	14.396	9.90	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Put			195.59360	150.996	9.90	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			11.13240	10.734	10.19	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			222.63240	177.334	10.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			86.04250	109.338	8.30	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			37.54250	15.938	8.30	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			22.65690	25.611	9.34	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			144.15690	102.210	9.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			17.86640	19.248	9.62	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			169.36640	125.848	9.62	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			139.22010	170.333	8.95	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			20.72010	6.933	8.95	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.80	Call			31.05730	37.077	8.96	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.80	Put			112.55730	73.676	8.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Call			26.53560	30.870	9.15	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Put			128.03560	87.470	9.15	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Call			173.12210	207.652	9.33	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Put			14.62210	4.252	9.33	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			61.77590	79.484	8.12	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			53.27590	26.084	8.12	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.73	Call			53.24090	67.798	8.31	0.00	0	18,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.73	Put			64.74090	34.398	8.31	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			217.92020	255.695	9.79	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			9.42020	2.295	9.79	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.62	Call			123.11750	152.228	8.77	0.00	0	3,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.62	Put			24.61750	8.828	8.77	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			100.26750	126.017	8.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			31.76750	12.617	8.49	0.00	0	52,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			322.08960	363.993	10.82	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			3.58960	0.593	10.82	0.00	0	900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			164.45950	198.208	9.23	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			15.95950	4.808	9.23	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			147.49890	179.540	9.05	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			18.99890	6.140	9.05	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			420.02540	463.579	11.75	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			1.52540	0.179	11.75	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			208.78780	245.997	9.70	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			10.28780	2.597	9.70	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			181.89430	217.160	9.42	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			13.39430	3.760	9.42	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			489.35360	533.479	12.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			0.85360	0.080	12.40	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			245.73240	284.984	10.07	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			7.23240	1.584	10.07	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			227.12570	265.428	9.89	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			8.62570	2.028	9.89	0.00	0	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			529.11730	573.451	12.78	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			0.61730	0.050	12.78	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			410.15950	453.601	11.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			1.65950	0.201	11.66	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			341.51850	383.865	11.00	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			3.01850	0.465	11.00	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			818.56580	863.402	15.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			0.06580	0.002	15.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			469.50580	513.500	12.22	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			1.00580	0.100	12.22	0.00	0	10,900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			429.90260	473.559	11.84	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			1.40260	0.159	11.84	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,418.50000	1,463.400	15.89	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			0.00000	0.000	15.89	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			519.16910	563.457	12.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			0.66910	0.057	12.68	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			509.22540	553.463	12.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			0.72540	0.063	12.59	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,838.50000	1,883.400	13.80	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			0.00000	0.000	13.80	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			718.63840	763.406	14.50	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			0.13840	0.006	14.50	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			618.80080	663.419	13.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			0.30080	0.019	13.60	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,718.50000	1,763.400	14.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			0.00000	0.000	14.40	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,118.50440	1,163.400	17.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			0.00440	0.000	17.39	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			938.52810	983.401	16.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			0.02810	0.001	16.47	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,818.50000	1,863.400	13.90	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			0.00000	0.000	13.90	0.00	0	15,296
\$ / R	On	19/09/2014	Foreign Exchange Option	10.69	Call			91.09750	111.955	8.62	0.00	0	12,000
\$ / R	On	19/09/2014	Foreign Exchange Option	10.69	Put			55.79750	31.755	8.62	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			75.45590	91.964	8.67	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			85.05590	56.564	8.67	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			247.61100	283.413	9.69	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			17.21100	8.013	9.69	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			213.00960	246.568	9.44	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			22.60960	11.168	9.44	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			66.03730	78.721	9.13	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			128.73730	96.421	9.13	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			0.00180	0.001	19.85	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,362.70180	2,317.700	19.85	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,442.50000	2,487.500	12.23	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	12.23	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			33.41860	38.616	9.86	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			250.91860	211.116	9.86	0.00	0	0
\$ / R	On	30/09/2014	Foreign Exchange Option	10.70	Call			123.81580	145.408	8.95	0.00	0	0
\$ / R	On	30/09/2014	Foreign Exchange Option	10.70	Put			79.61580	56.208	8.95	0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			123.85550	144.005	8.89	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			105.95550	80.905	8.89	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			47.32290	52.296	11.61	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			502.02290	461.896	11.61	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			0.65750	0.590	19.50	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,535.35750	2,490.190	19.50	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,495.31310	2,540.406	18.16	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.01310	0.006	18.16	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			152.90290	172.240	9.37	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			157.60290	131.840	9.37	0.00	0	500
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			653.99260	696.299	9.19	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			7.99260	5.299	9.19	0.00	0	3,882

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			14.52960	15.207	14.69	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,118.52960	1,074.207	14.69	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			194.66230	217.007	9.34	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			136.86230	114.207	9.34	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			64.70050	71.572	11.34	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			456.90050	418.772	11.34	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Call			197.00000	218.547	9.47	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Put			156.60000	133.147	9.47	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			1.63700	1.602	18.65	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,767.03700	2,722.202	18.65	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			221.59190	243.137	9.76	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			176.99190	153.737	9.76	0.00	0	500
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,550.23710	2,594.989	17.36	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.13710	0.089	17.36	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			96.78400	105.582	11.68	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			496.68400	460.682	11.68	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			270.18590	293.149	9.97	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			177.68590	156.149	9.97	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			160.85190	174.940	10.92	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			356.45190	326.040	10.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,877.60090	1,921.848	14.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			1.30090	0.948	14.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,787.84150	1,832.026	13.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			1.54150	1.126	13.97	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,379.78810	1,423.486	12.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			3.48810	2.586	12.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,320.25940	1,363.842	11.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			3.95940	2.942	11.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,326.82830	2,371.278	16.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.52830	0.378	16.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,102.72580	1,145.719	10.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			6.42580	4.819	10.81	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,005.12770	1,047.596	10.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			8.82770	6.696	10.51	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,439.37930	1,483.178	12.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			3.07930	2.278	12.37	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			841.87550	882.983	10.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			15.57550	12.083	10.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			794.65110	835.231	9.96	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			18.35110	14.331	9.96	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,280.61350	1,324.110	11.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			4.31350	3.210	11.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			575.71680	612.694	9.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			39.41680	31.794	9.36	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			566.97960	603.759	9.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			40.67960	32.859	9.33	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			889.50080	931.073	10.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			13.20080	10.173	10.21	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			542.59930	578.585	9.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			46.29930	37.685	9.38	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			526.64480	562.080	9.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			50.34480	41.180	9.41	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			611.10120	648.819	9.46	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			34.80120	27.919	9.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			487.84490	521.838	9.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			61.54490	50.938	9.49	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			457.97660	490.754	9.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			71.67660	59.854	9.55	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			558.79440	595.314	9.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			42.49440	34.414	9.35	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			436.28420	468.119	9.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			79.98420	67.219	9.60	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			415.21710	446.088	9.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			88.91710	75.188	9.65	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			495.47730	529.766	9.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			59.17730	48.866	9.47	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			362.18550	390.401	9.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			115.88550	99.501	9.77	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			319.62340	345.462	9.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			143.32340	124.562	9.88	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			450.67720	483.143	9.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			74.37720	62.243	9.57	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			296.92690	321.404	9.94	128,882.96	401	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			160.62690	140.504	9.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			291.43740	315.575	9.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			165.13740	144.675	9.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			381.52990	410.752	9.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			105.22990	89.852	9.72	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			265.09270	287.544	10.04	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			188.79270	166.644	10.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			255.06390	276.848	10.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			198.76390	175.948	10.07	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			302.49020	327.307	9.93	115,866.75	354	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			156.19020	136.407	9.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			240.56060	261.355	10.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			214.26060	190.455	10.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			235.87100	256.339	10.13	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			219.57100	195.439	10.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			275.41200	298.535	10.01	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			179.11200	157.635	10.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			206.84140	225.066	10.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			260.54140	234.166	10.33	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			199.86420	217.469	10.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			273.56420	246.569	10.41	0.00	0	27,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			250.15780	271.611	10.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			203.85780	180.711	10.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			183.51440	199.640	10.63	0.00	0	32,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			307.21440	278.740	10.63	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			165.81730	180.303	10.89	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			349.51730	319.403	10.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			217.80450	236.987	10.20	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			241.50450	216.087	10.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			152.53420	165.763	11.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			386.23420	354.863	11.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			142.78250	155.077	11.28	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			416.48250	384.177	11.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			196.47150	213.772	10.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			280.17150	252.872	10.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			105.41300	114.047	12.10	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			569.11300	533.147	12.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			96.16190	103.877	12.36	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			619.86190	582.977	12.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			155.09020	168.563	11.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			378.79020	347.663	11.06	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			77.27600	83.103	13.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			750.97600	712.203	13.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			71.10680	76.318	13.29	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			804.80680	765.418	13.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			131.59720	142.808	11.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			455.29720	421.908	11.50	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			68.26630	73.195	13.42	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			831.96630	792.295	13.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			43.72250	46.270	15.02	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,167.42250	1,125.370	15.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			82.96650	89.363	12.80	0.00	0	350
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			706.66650	668.463	12.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			38.14840	40.246	15.36	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,261.84840	1,219.346	15.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			29.78120	31.225	16.00	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,443.48120	1,400.325	16.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			69.19640	74.217	13.38	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			822.89640	783.317	13.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			23.05750	24.005	16.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,646.75750	1,603.105	16.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			13.49520	13.812	18.40	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,137.19520	2,092.912	18.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			43.12250	45.621	15.05	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,176.82250	1,134.721	15.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			8.69670	8.844	18.57	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,372.39670	2,327.944	18.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			8.26880	8.405	18.54	0.00	0	79,241

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,391.96880	2,347.505	18.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			29.40820	30.824	16.03	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,453.10820	1,409.924	16.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			0.52430	0.517	17.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,324.22430	3,279.617	17.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			0.48390	0.476	17.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,354.18390	3,309.576	17.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			12.74020	13.013	18.60	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,196.44020	2,152.113	18.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,376.76980	2,421.235	16.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.46980	0.335	16.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.08860	0.085	17.48	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,963.78860	3,919.185	17.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			3.32180	3.346	18.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,727.02180	2,682.446	18.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,876.44540	2,921.000	18.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.14540	0.100	18.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,426.71770	2,471.197	16.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.41770	0.297	16.68	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			271.72270	294.423	10.04	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			189.72270	167.723	10.04	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			2.00370	2.015	17.76	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,920.00370	2,875.315	17.76	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,597.86550	2,642.442	17.12	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.46550	0.342	17.12	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			151.36420	163.647	11.49	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			453.96420	421.547	11.49	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			27.53440	27.963	23.44	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,331.23440	3,286.263	23.44	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,667.46380	2,712.623	16.56	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			1.16380	0.923	16.56	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			374.00120	399.210	10.35	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			207.70120	187.510	10.35	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			217.80290	233.200	11.53	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			451.50290	421.500	11.53	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			434.61780	461.139	10.43	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			214.61780	195.339	10.43	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			37.85470	38.618	23.53	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,517.85470	3,472.818	23.53	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,723.86490	2,769.319	16.25	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			1.96490	1.619	16.25	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			285.19050	303.607	11.32	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			413.29050	385.907	11.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			196.80060	179.222	10.39	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			143.48530	151.515	14.19	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,086.78530	1,048.715	14.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			423.66160	448.663	10.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			44.90590	39.015	10.41	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			809.80270	847.152	10.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			73.10270	64.352	10.12	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			376.73840	399.476	10.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			320.03840	296.676	10.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			655.96270	690.104	9.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			662.97910	697.346	9.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			106.27910	94.546	9.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			481.06720	508.641	10.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			214.36720	195.841	10.47	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,001.60590	1,041.815	10.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			15.88330	13.578	12.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			57.29430	58.752	22.67	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,200.59430	3,155.952	22.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,058.26560	3,104.104	17.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			1.56560	1.304	17.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,642.83400	1,601.132	16.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			69.37730	72.451	17.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			2,012.67730	1,969.651	17.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,064.43470	2,109.370	13.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			7.73470	6.570	13.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,572.58330	1,616.378	12.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			325.60960	302.026	10.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			224.46130	237.978	12.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			667.76130	635.178	12.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.47050	0.467	23.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,943.77050	7,897.667	23.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			89.53400	93.932	16.09	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			266.96160	245.863	10.69	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			381.21160	404.172	10.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			314.51160	291.372	10.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			67.32900	70.270	17.42	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			2,060.62900	2,017.470	17.42	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			372.30960	394.826	10.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			109.26270	97.304	9.89	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			503.50060	532.022	10.39	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			499.94980	527.740	10.54	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			221.74980	203.240	10.54	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			44.39350	45.393	23.56	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,816.19350	3,770.893	23.56	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			48.48410	49.702	23.09	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			4,057.78410	4,012.102	23.09	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			567.31260	596.411	10.61	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			226.61260	208.811	10.61	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			626.79540	656.983	10.64	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			229.39540	212.183	10.64	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			50.45100	51.784	22.84	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,333.05100	4,286.984	22.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			299.09500	313.840	13.27	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			860.29500	827.440	13.27	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			296.98830	311.621	13.30	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			868.18830	835.221	13.30	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			294.89870	309.420	13.33	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			876.09870	843.020	13.33	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			519.53990	544.878	11.32	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			370.73990	348.478	11.32	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			510.65000	535.624	11.37	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			381.85000	359.224	11.37	0.00	0	3,000
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			690.69770	721.806	10.74	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			234.09770	217.406	10.74	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			53.06830	54.482	22.88	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,676.46830	4,630.082	22.88	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			59.71550	61.349	22.73	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,887.61550	4,840.849	22.73	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			760.43970	792.620	10.83	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			238.33970	222.120	10.83	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			822.14730	855.115	10.93	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			242.44730	226.615	10.93	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			60.34050	62.012	22.58	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,180.64050	5,133.512	22.58	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			400.82240	417.505	13.80	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			984.92240	952.805	13.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			237.03980	246.217	16.35	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,881.13980	1,841.517	16.35	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			541.80620	564.448	12.51	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			615.90620	589.748	12.51	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			538.44140	560.948	12.53	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			622.54140	596.248	12.53	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			535.10380	557.476	12.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			629.20380	602.776	12.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,029.06620	1,065.718	10.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			173.16620	161.018	10.96	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			999.79390	1,035.904	10.96	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			183.89390	171.204	10.96	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			893.39440	926.622	11.09	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			248.39440	233.122	11.09	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			65.22910	66.996	22.49	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,420.22910	5,373.496	22.49	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			70.18440	72.046	22.20	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,542.88440	5,496.946	22.20	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			960.93160	994.060	11.23	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			253.63160	238.960	11.23	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,020.92990	1,054.024	11.30	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			255.52990	241.424	11.30	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			63.29920	64.948	21.94	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,947.89920	5,902.348	21.94	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			26.91310	24.688	12.22	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,375.98210	2,420.506	12.02	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			27.28210	25.006	12.02	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			929.43660	959.923	11.48	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			330.73660	314.423	11.48	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,475.25030	2,519.875	12.43	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			26.55030	24.375	12.43	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,425.61310	2,470.188	12.22	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,077.10050	1,110.087	11.36	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			257.70050	244.087	11.36	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			878.20840	906.855	11.80	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			398.80840	380.855	11.80	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			60.77910	62.312	21.89	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,311.37910	6,266.312	21.89	0.00	0	0
Total \$ / R Option											244,749.71	755	1,893,889
Total \$ / R											884,152,008.61	82,071	2,783,714
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.76340		10.71850			1,399,242.00	130	1,312
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.92090		10.87630			2,195,100.90	201	211
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.10280		11.05670			0.00	0	5
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.27640		11.22880			0.00	0	0
Total \$ / R MAXI Future											3,594,342.90	331	1,528
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			3,176.75280	1,261.744	8.49	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			9,304.60360	11,758.811	8.40	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			3,454.60360	1,418.811	8.40	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			10,769.46840	13,461.038	8.58	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			2,919.46840	1,121.038	8.58	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			10,026.75280	12,601.744	8.49	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			30,812.73410	33,328.476	9.91	0.00	0	200
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			15,182.73410	13,238.476	9.91	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			10,541.30500	11,404.701	12.10	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			56,911.30500	53,314.701	12.10	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			10,379.74310	11,227.107	12.15	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			57,749.74310	54,137.107	12.15	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			10,221.22260	11,052.848	12.19	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			58,591.22260	54,962.848	12.19	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			37,357.34680	34,825.418	11.14	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			33,668.59420	35,725.538	11.17	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			37,998.59420	35,445.538	11.17	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			33,314.24840	35,350.222	11.20	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			38,644.24840	36,070.222	11.20	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			34,027.34680	36,105.418	11.14	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call				43,244.27960	45,395.174	11.87	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put				50,364.27960	47,755.174	11.87	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call				42,903.03310	45,037.587	11.90	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put				51,023.03310	48,397.587	11.90	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call				43,589.27850	45,756.610	11.85	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put				49,709.27850	47,116.610	11.85	0.00	0	0
Total \$ / R MAXI Option											0.00	0	200
Total \$ / R MAXI											3,594,342.90	331	1,728
£ / R	On 15/09/2014	Foreign Exchange Future			17.40260			17.48870			5,307,793.00	305	61,744
£ / R	On 12/12/2014	Foreign Exchange Future			17.64440			17.73300			88,310,222.00	5,005	13,185
£ / R	On 23/01/2015	Foreign Exchange Future			17.76870			17.85680			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			17.92100			18.00820			0.00	0	1,025
£ / R	On 12/06/2015	Foreign Exchange Future			18.18180			18.26730			0.00	0	240
Total £ / R Future											93,618,015.00	5,310	76,194
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Put				1.14590	0.763	9.79	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Call				305.67960	222.582	8.98	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Put				16.97960	19.982	8.98	0.00	0	15,000
£ / R	On 15/09/2014	Foreign Exchange Option	17.60	Call				56.08100	20.593	8.83	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.65	Put				205.33010	262.005	9.11	0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Call				639.74930	553.283	9.81	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Put				1.04930	0.683	9.81	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.01	Call				0.07500	0.002	15.56	0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	16.84	Put				0.96040	0.611	9.84	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Call				629.84590	543.363	9.79	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.44	Put				1,951.30750	2,037.400	16.67	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.35	Call				183.52390	111.671	8.62	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.35	Put				44.82390	59.071	8.62	0.00	0	3,200
£ / R	On 15/09/2014	Foreign Exchange Option	19.48	Call				0.00580	0.000	16.73	0.00	0	1,700
£ / R	On 15/09/2014	Foreign Exchange Option	17.60	Put				167.38100	217.993	8.83	0.00	0	1,700
£ / R	On 15/09/2014	Foreign Exchange Option	17.65	Call				44.03010	14.605	9.11	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.70	Call				0.00130	0.000	17.02	0.00	0	20,000
£ / R	On 15/09/2014	Foreign Exchange Option	19.70	Put				2,211.30130	2,297.400	17.02	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	18.56	Call				0.65250	0.038	13.93	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	18.56	Put				1,071.95250	1,157.438	13.93	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.01	Put				1,521.37500	1,607.402	15.56	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.44	Call				0.00750	0.000	16.67	0.00	0	21,200
£ / R	On 15/09/2014	Foreign Exchange Option	12.74	Call				4,748.70000	4,662.600	8.74	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	12.74	Put				0.00000	0.000	8.74	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.50	Call				988.80090	902.629	11.50	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.50	Put				0.10090	0.029	11.50	0.00	0	11,200
£ / R	On 15/09/2014	Foreign Exchange Option	16.84	Call				649.66040	563.211	9.84	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.48	Put				1,991.30580	2,077.400	16.73	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.55	Put				262.94670	295.467	9.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			267.75050	300.663	9.53	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			151.48470	125.855	11.50	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			918.48470	981.455	11.50	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			451.18750	394.715	9.50	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			258.18750	290.315	9.50	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			445.94670	389.867	9.51	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			440.75050	385.063	9.53	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,886.92450	3,970.876	16.80	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,409.05530	1,475.834	12.69	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			32.42040	26.826	15.42	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			3,215.62040	3,298.126	15.42	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			23.79410	19.629	16.75	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,866.99410	3,950.929	16.75	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			23.72450	19.576	16.80	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			1,008.23540	1,066.714	11.88	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			158.55640	136.936	12.66	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,391.75640	1,458.236	12.66	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			157.19940	135.729	12.67	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,400.39940	1,467.029	12.67	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			155.85530	134.534	12.69	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			331.43080	292.714	11.04	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			694.63080	744.014	11.04	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			261.61300	229.357	11.61	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			904.81300	960.657	11.61	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			235.03540	205.414	11.88	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,529.68760	1,592.063	13.03	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			236.38830	211.692	13.05	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,538.18830	1,600.692	13.05	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			288.72650	259.679	12.55	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,280.52650	1,338.679	12.55	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			239.40260	214.448	13.02	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,521.20260	1,583.448	13.02	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			237.88760	213.063	13.03	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,132.44350	1,179.991	12.36	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			545.09340	506.848	12.33	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,117.79340	1,165.048	12.33	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			542.41340	504.314	12.35	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,125.11340	1,172.514	12.35	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			539.74350	501.791	12.36	0.00	0	0
Total £ / R Option											0.00	0	118,574
Total £ / R											93,618,015.00	5,310	194,768
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10214		0.10220			0.00	0	2,755
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10371		0.10378			217,793.10	2,100	13,642
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10556		0.10561			0.00	0	25

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total ¥ / R Future											217,793.10	2,100	16,422
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			224.61510	216.266	9.11	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			5.11510	2.466	9.11	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			0.15340	0.015	15.41	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			780.65340	786.214	15.41	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			0.00390	0.000	24.55	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,780.50390	1,786.200	24.55	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			16.84460	15.238	16.38	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,639.24460	1,644.138	16.38	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			455.34200	447.755	10.26	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			77.74200	76.655	10.26	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			82.67050	78.162	13.37	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			705.07050	707.062	13.37	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,570.89960	1,565.876	11.82	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			10.09960	9.776	11.82	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			694.58560	688.853	11.57	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			133.78560	132.753	11.57	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			247.26010	242.459	13.85	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			686.46010	686.359	13.85	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											217,793.10	2,100	16,422
€ / R	On	15/09/2014	Foreign Exchange Future			13.93820		13.89250			850,230.20	61	64,615
€ / R	On	12/12/2014	Foreign Exchange Future			14.15350		14.10850			0.00	0	16,421
€ / R	On	16/03/2015	Foreign Exchange Future			14.40240		14.35560			0.00	0	18,447
€ / R	On	12/06/2015	Foreign Exchange Future			14.64390		14.59470			0.00	0	350
Total € / R Future											850,230.20	61	99,833
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			95.90970	114.907	7.94	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			53.40970	26.707	7.94	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			34.86750	38.258	8.36	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			2,447.50740	2,401.800	25.22	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			3.23570	1.932	10.47	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			450.73570	403.732	10.47	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			0.00810	0.000	19.55	0.00	0	49,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,817.50810	1,771.800	19.55	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			3.86040	0.670	9.17	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			4.26200	2.775	10.22	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			411.76200	364.575	10.22	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			3.46540	2.115	10.40	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			440.96540	393.915	10.40	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			0.00740	0.000	25.22	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			142.36750	100.058	8.36	0.00	0	13,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			3.02190	1.765	10.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			460.52190	413.565	10.53	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			2.82290	1.613	10.59	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			470.32290	423.413	10.59	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			356.36040	398.870	9.17	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			20.94360	21.258	16.03	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			2,212.44360	2,167.758	16.03	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			112.30890	97.607	9.35	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			513.85990	543.891	9.36	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			115.35990	100.391	9.36	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			493.34860	522.573	9.38	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			124.84860	109.074	9.38	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			670.85720	706.126	9.16	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			62.35720	52.626	9.16	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			527.81290	558.376	9.34	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			109.31290	94.876	9.34	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			520.80890	551.107	9.35	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			260.15500	272.431	11.94	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			864.55500	830.031	11.94	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			241.51420	252.811	12.14	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			935.91420	900.411	12.14	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			264.52950	277.033	11.89	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			848.92950	814.634	11.89	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			603.22290	630.552	10.09	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			267.62290	248.152	10.09	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			262.33140	274.721	11.91	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			856.73140	822.321	11.91	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			251.66350	263.495	12.03	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			896.06350	861.095	12.03	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			735.79280	767.397	9.77	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			180.19280	164.997	9.77	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			200.85350	209.985	12.66	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,125.25350	1,087.585	12.66	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			614.43790	642.155	10.06	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			258.83790	239.755	10.06	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			196.20280	205.085	12.72	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,150.60280	1,112.684	12.72	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			345.19730	358.770	12.84	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,150.49730	1,114.870	12.84	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			343.14270	356.627	12.86	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,158.44270	1,122.727	12.86	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			347.26760	360.929	12.82	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,142.56760	1,107.029	12.82	0.00	0	0
Total € / R Option											0.00	0	167,837
Total € / R											850,230.20	61	267,670

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	15/09/2014	Foreign Exchange Future			10.02280		10.04380			0.00	0	13,740
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.10710		10.12930			5,942,974.80	588	9,471
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.20870		10.23020			0.00	0	2,452
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.30750		10.32810			0.00	0	1,050
Total AU\$ / R Future											5,942,974.80	588	26,713
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			504.39850	482.966	13.03	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			0.59850	0.166	13.03	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			494.50330	473.005	13.06	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			0.70330	0.205	13.06	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			484.55990	463.028	12.95	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			0.75990	0.228	12.95	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			35.59930	31.087	10.71	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			706.29930	723.987	10.71	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			548.10320	527.202	8.90	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			28.80320	30.102	8.90	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			697.46840	675.886	9.62	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			18.16840	18.786	9.62	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			566.07990	545.062	8.96	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			26.77990	27.962	8.96	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			556.84870	535.884	8.91	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			27.54870	28.784	8.91	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			661.28200	678.499	10.59	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			392.05810	372.861	8.83	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			62.75810	65.761	8.83	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			224.69100	209.289	8.74	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			145.39100	152.189	8.74	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			40.58200	35.599	10.59	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			418.69520	402.923	9.88	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			188.49520	194.223	9.88	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			412.63780	396.969	9.88	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			192.43780	198.269	9.88	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			424.80630	408.931	9.88	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			184.60630	190.231	9.88	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			343.61830	351.023	10.48	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			421.69730	408.334	10.47	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			333.59730	340.834	10.47	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			416.68640	403.407	10.47	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			338.58640	345.907	10.47	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			411.71830	398.523	10.48	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											5,942,974.80	588	27,718
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.86440		9.84600			0.00	0	100
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.98800		9.97020			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	16/03/2015	Foreign Exchange Future			10.13100		10.11220			0.00	0	0
Total CAD/ R Future											0.00	0	100
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			6.80880	5.146	7.33	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			150.80880	130.746	7.33	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			6.08660	4.444	7.45	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			160.08660	140.044	7.45	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			5.44740	3.841	7.57	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			169.44740	149.441	7.57	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			183.64200	189.570	9.37	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			203.44200	191.570	9.37	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			179.01230	184.793	9.38	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			208.81230	196.793	9.38	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			175.09410	180.721	9.41	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			214.89410	202.721	9.41	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			285.54330	274.349	9.97	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			293.66120	301.157	10.00	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			291.46120	280.157	10.00	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			302.49410	310.206	9.97	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			280.29410	269.206	9.97	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			297.74330	305.349	9.97	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	100
CF CANDCO	n	12/12/2014	Foreign Exchange Future			17.59440		-14.29830			0.00	0	1,942
Total CF CANDO CAFC Future											0.00	0	1,942
Total CF CANDO CAFC											0.00	0	1,942
CF CANDCO	n	12/12/2014	Foreign Exchange Future			714.46750		678.35970			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			808.12400		769.54840			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			247.02790		-278.65280			0.00	0	4,362
Total CF CANDO CAFJ Future											0.00	0	4,362
Total CF CANDO CAFJ											0.00	0	4,362

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDCO	On 12/12/2014	Foreign Exchange Future			632.15420		600.04690			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			1.90650		3.19330			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			11.55650		11.51950			0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Future			11.73730		11.70110			0.00	0	6,752
CHF / R	On 16/03/2015	Foreign Exchange Future			11.95130		11.91320			0.00	0	150
Total CHF / R Future										0.00	0	6,902
CHF / R	On 15/09/2014	Foreign Exchange Option	12.99	Call			0.01650	0.001	20.21	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	12.99	Put			1,470.51650	1,433.501	20.21	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	13.00	Call			0.01640	0.001	20.32	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	13.00	Put			1,480.51640	1,443.501	20.32	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	13.01	Call			0.01630	0.001	20.44	0.00	0	0
CHF / R	On 15/09/2014	Foreign Exchange Option	13.01	Put			1,490.51630	1,453.501	20.44	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.24	Call			100.77840	106.246	11.93	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.24	Put			639.67840	608.946	11.93	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.25	Call			99.11360	104.470	11.96	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.25	Put			648.01360	617.169	11.96	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.26	Call			97.48020	102.726	11.99	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.26	Put			656.38020	625.426	11.99	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	12.99	Call			135.78370	141.162	13.90	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	12.99	Put			1,212.58370	1,179.862	13.90	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	13.00	Call			134.54500	139.864	13.92	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	13.00	Put			1,221.34500	1,188.564	13.92	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	13.01	Call			133.32250	138.583	13.95	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	13.01	Put			1,230.12250	1,197.283	13.95	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										0.00	0	6,902
CNH / R	On 15/09/2014	Foreign Exchange Future			1.75370		1.74420			0.00	0	0
CNH / R	On 12/12/2014	Foreign Exchange Future			1.76800		1.75870			0.00	0	0
CNH / R	On 16/03/2015	Foreign Exchange Future			1.78740		1.77760			0.00	0	0
Total CNH / R Future										0.00	0	0
CNH / R	On 15/09/2014	Foreign Exchange Option	2.00	Put			2,558.00000	2,463.000	14.70	0.00	0	0
CNH / R	On 15/09/2014	Foreign Exchange Option	2.01	Call			0.00000	0.000	15.18	0.00	0	0
CNH / R	On 15/09/2014	Foreign Exchange Option	2.01	Put			2,658.00000	2,563.000	15.18	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			0.00000	0.000	14.23	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,458.00000	2,363.000	14.23	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			0.00000	0.000	14.70	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			354.72830	305.204	9.57	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			439.67410	492.169	9.35	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			252.67410	212.169	9.35	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			385.35390	433.375	9.38	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			298.35390	253.375	9.38	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			341.72830	385.204	9.57	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			458.50780	499.808	10.89	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			682.50780	625.808	10.89	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			425.96240	464.632	11.05	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			749.96240	690.632	11.05	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			497.50190	541.559	10.80	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			621.50190	567.559	10.80	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											0.00	0	0
QUANTO €	On	15/09/2014	Foreign Exchange Future			1.29500		1.29610			0.00	0	50
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.29600		1.29720			0.00	0	0
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.29720		1.29840			0.00	0	0
Total QUANTO € / \$ Future											0.00	0	50
Total QUANTO € / \$											0.00	0	50
RAIN	On	15/09/2014	Foreign Exchange Future			20,636.06000		20,576.42000			0.00	0	0
RAIN	On	12/12/2014	Foreign Exchange Future			20,911.03000		20,852.91000			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			4.96850		4.96030			0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Future			4.94710		4.93930			0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Future			4.92660		4.91820			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Call			220.31720	228.501	8.79	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			0.01720	0.001	8.79	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			210.32080	218.501	8.54	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			0.02080	0.001	8.54	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			200.32530	208.501	8.30	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			0.02530	0.001	8.30	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			59.73430	61.923	7.65	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			100.43430	94.823	7.65	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			56.13090	58.173	7.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			106.83090	101.073	7.69	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			52.71120	54.613	7.73	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			113.41120	107.513	7.73	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Call			91.48980	94.117	8.66	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			163.28980	157.517	8.66	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			87.98300	90.511	8.69	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			169.78300	163.911	8.69	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			84.59030	87.021	8.72	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			176.39030	170.422	8.72	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0
Total Futures											988,130,614.90	89,706	1,160,255
Total Options											244,749.71	755	2,181,505
Grand Total:											988,375,364.61	90,461	3,341,760