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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/09/2014

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			10.91360		10.76340			1,247,260,776.00	114,285	635,356
\$ / R On 19/09/2014 Foreign Exchange Future			10.92040		10.77020			0.00	0	0
\$ / R On 22/09/2014 Foreign Exchange Future			10.92560		10.77540			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.93260		10.78230			0.00	0	1,500
\$ / R On 29/09/2014 Foreign Exchange Future			10.93780		10.78750			0.00	0	0
\$ / R On 30/09/2014 Foreign Exchange Future			10.93960		10.78920			0.00	0	1,748
\$ / R On 08/10/2014 Foreign Exchange Future			10.95350		10.80310			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.99110		10.84040			0.00	0	668
\$ / R On 04/11/2014 Foreign Exchange Future			11.00200		10.85100			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			11.00380		10.85280			0.00	0	0
\$ / R On 12/11/2014 Foreign Exchange Future			11.01640		10.86540			0.00	0	711
\$ / R On 25/11/2014 Foreign Exchange Future			11.04080		10.88940			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			11.04640		10.89490			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			11.06890		10.91700			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			11.07080		10.91890			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			11.07280		10.92090			1,117,267,665.60	100,902	203,904
\$ / R On 15/12/2014 Foreign Exchange Future			11.07870		10.92670			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.09470		10.94210			0.00	0	0
\$ / R On 28/01/2015 Foreign Exchange Future			11.16630		11.01170			0.00	0	1,245
\$ / R On 25/02/2015 Foreign Exchange Future			11.22210		11.06580			0.00	0	0
\$ / R On 26/02/2015 Foreign Exchange Future			11.22410		11.06770			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Future			11.26000		11.10280			80,948,140.00	7,189	55,825
\$ / R	On	27/03/2015	Foreign Exchange Future			11.28220		11.12450			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.34680		11.18760			15,567,809.60	1,372	1,372
\$ / R	On	27/05/2015	Foreign Exchange Future			11.40540		11.24480			31,364,850.00	2,750	1,375
\$ / R	On	12/06/2015	Foreign Exchange Future			11.43770		11.27640			0.00	0	20,648
\$ / R	On	26/06/2015	Foreign Exchange Future			11.46660		11.30440			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.53470		11.37050			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.59460		11.42850			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.63160		11.46470			0.00	0	360
\$ / R	On	28/09/2015	Foreign Exchange Future			11.65970		11.49350			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.72010		11.55510			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.77640		11.61260			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			11.80860		11.64550			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.82870		11.66600			0.00	0	0
Total \$ / R Future											2,492,409,241.20	226,498	930,898
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,363.40000	2,513.600	12.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.00000	0.000	12.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,963.40000	2,113.600	13.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			0.00000	0.000	13.45	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			0.07600	0.050	49.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,836.67600	2,686.450	49.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			0.35130	0.133	59.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,236.95130	3,086.533	59.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,863.40000	3,013.600	12.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.00000	0.000	12.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			0.00000	0.007	29.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,836.60000	1,686.407	29.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			0.00000	0.007	31.64	0.00	0	16,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			1,986.60000	1,836.407	31.64	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			0.00020	0.010	38.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,386.60020	2,236.410	38.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			0.00000	0.008	25.60	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,586.60000	1,436.408	25.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			0.00000	0.007	26.21	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,626.60000	1,476.407	26.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			0.00000	0.007	26.96	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,676.60000	1,526.407	26.96	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			0.00070	0.010	20.32	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,236.60070	1,086.410	20.32	0.00	0	397
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			0.00010	0.009	21.83	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,336.60010	1,186.409	21.83	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			0.00000	0.008	24.40	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,506.60000	1,356.408	24.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			0.08450	0.293	15.73	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			746.68450	596.693	15.73	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Call			0.05040	0.143	16.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Put			836.65040	686.543	16.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			0.00620	0.024	18.92	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			1,086.60620	936.424	18.92	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			0.10820	0.408	15.36	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			706.70820	556.808	15.36	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Call			0.09550	0.345	15.54	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			726.69550	576.745	15.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			0.08980	0.318	15.64	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			736.68980	586.718	15.64	176,015.43	300	300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Call			0.51610	2.377	12.89	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Put			487.11610	338.777	12.89	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			0.24260	1.035	14.03	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			586.84260	437.435	14.03	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			0.17110	0.701	14.60	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			636.77110	487.101	14.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			5.38960	23.271	10.03	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			241.98960	109.671	10.03	0.00	0	201
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Call			2.04180	9.175	11.17	0.00	0	1,550
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Put			338.64180	195.575	11.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			1.85640	8.363	11.29	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			348.45640	204.763	11.29	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Call			14.39590	56.696	8.89	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Put			150.99590	43.096	8.89	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			10.73380	43.796	9.23	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			177.33380	60.196	9.23	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			8.81740	36.686	9.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			195.41740	73.086	9.46	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			25.61050	97.136	9.40	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			102.21050	23.536	9.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			19.24790	75.694	9.15	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			125.84790	32.094	9.15	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.89	Call			15.86640	62.734	8.98	0.00	0	3,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.89	Put			142.46640	39.134	8.98	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.80	Call			37.07650	128.844	9.74	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.80	Put			73.67650	15.244	9.74	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Call			30.87000	112.594	9.57	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Put			87.47000	18.994	9.57	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			28.12910	104.759	9.49	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			94.72910	21.159	9.49	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			79.48430	208.967	10.51	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			26.08430	5.367	10.51	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.73	Call			67.79830	190.412	10.34	0.00	0	18,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.73	Put			34.39830	6.812	10.34	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Call			57.45530	172.217	10.17	0.00	0	1,050
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Put			44.05530	8.617	10.17	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.62	Call			152.22820	295.381	11.27	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	10.62	Put			8.82820	1.781	11.27	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			126.01740	266.184	11.02	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			12.61740	2.584	11.02	0.00	0	52,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			109.33830	246.904	10.85	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			15.93830	3.304	10.85	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			198.20790	344.552	11.70	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			4.80790	0.952	11.70	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			179.53950	324.824	11.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			6.13950	1.224	11.53	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			170.33340	314.987	11.44	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			6.93340	1.387	11.44	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			245.99680	394.107	12.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			2.59680	0.507	12.13	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			217.16010	364.340	11.87	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			3.76010	0.740	11.87	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Call			207.65240	354.439	11.78	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Put			4.25240	0.839	11.78	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			284.98410	433.906	12.47	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			1.58410	0.306	12.47	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			265.42810	413.993	12.30	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			2.02810	0.393	12.30	0.00	0	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			255.69490	404.046	12.21	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			2.29490	0.446	12.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			453.60140	603.648	14.23	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			0.20140	0.048	14.23	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			383.86540	533.687	13.32	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			0.46540	0.087	13.32	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			363.99330	513.712	13.15	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Put			0.59330	0.112	13.15	0.00	0	900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			513.50000	663.637	15.23	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			0.10000	0.037	15.23	0.00	0	10,900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			473.55920	623.644	14.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			0.15920	0.044	14.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			463.57900	613.646	14.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			0.17900	0.046	14.40	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			563.45650	713.629	16.07	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			0.05650	0.030	16.07	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			553.46330	703.631	15.90	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			0.06330	0.031	15.90	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			533.47950	683.634	15.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			0.07950	0.034	15.57	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			763.40620	913.614	19.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			0.00620	0.014	19.40	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			663.41850	813.620	17.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			0.01850	0.020	17.73	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			573.45050	723.628	16.23	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			0.05050	0.028	16.23	0.00	0	6,220

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,163.40000	1,313.600	20.87	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			0.00000	0.000	20.87	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			983.40070	1,133.605	22.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			0.00070	0.005	22.54	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			863.40220	1,013.611	21.07	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			0.00220	0.011	21.07	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Call			1,863.40000	2,013.600	14.38	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			0.00000	0.000	14.38	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,763.40000	1,913.600	15.30	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			0.00000	0.000	15.30	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,463.40000	1,613.600	18.09	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			0.00000	0.000	18.09	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,883.40000	2,033.600	14.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			0.00000	0.000	14.19	0.00	0	26,804
\$ / R	On	19/09/2014	Foreign Exchange Option	10.77	Call			0.00000	174.642	10.79	0.00	0	0
\$ / R	On	19/09/2014	Foreign Exchange Option	10.77	Put			0.00000	24.242	10.79	121,211.50	5,000	5,000
\$ / R	On	19/09/2014	Foreign Exchange Option	10.69	Call			111.95510	243.621	11.41	0.00	0	12,000
\$ / R	On	19/09/2014	Foreign Exchange Option	10.69	Put			31.75510	13.221	11.41	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			91.96410	209.317	10.63	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			56.56410	23.717	10.63	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			283.41330	429.719	12.14	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			8.01330	4.119	12.14	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			246.56800	391.168	11.89	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			11.16800	5.569	11.89	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			78.72060	180.352	10.74	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			96.42060	47.751	10.74	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			0.00050	0.034	23.86	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,317.70050	2,167.434	23.86	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,487.50000	2,637.800	19.08	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	19.08	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			38.61600	92.802	10.13	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			211.11600	115.002	10.13	0.00	0	0
\$ / R	On	30/09/2014	Foreign Exchange Option	10.70	Call			145.40830	269.310	10.68	0.00	0	0
\$ / R	On	30/09/2014	Foreign Exchange Option	10.70	Put			56.20830	29.710	10.68	0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			144.00490	259.159	10.19	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			80.90490	45.659	10.19	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			52.29570	89.766	11.70	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			461.89570	348.666	11.70	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			0.58980	0.587	18.48	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,490.18980	2,339.487	18.48	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,540.40610	2,691.112	19.92	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.00610	0.011	19.92	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			172.24030	275.294	10.08	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			131.84030	84.194	10.08	0.00	0	500
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			696.29910	848.188	11.14	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			5.29910	6.188	11.14	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			15.20730	25.775	14.75	0.00	0	3,882

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,074.20730	933.775	14.75	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			71.57240	116.466	11.39	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			418.77240	312.666	11.39	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			217.00680	327.694	10.02	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			114.20680	73.894	10.02	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Call			218.54730	325.573	10.09	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Put			133.14730	89.173	10.09	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			1.60240	3.110	19.14	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,722.20240	2,572.310	19.14	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			243.13670	347.419	10.24	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			153.73670	106.619	10.24	0.00	0	500
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,594.98920	2,746.493	18.33	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.08920	0.093	18.33	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			105.58240	152.062	11.54	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			460.68240	355.662	11.54	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			293.14900	398.427	10.29	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			156.14900	109.527	10.29	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			174.93980	241.615	10.82	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			326.03980	240.815	10.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,371.27750	2,523.219	17.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.37750	0.419	17.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,921.84750	2,073.912	15.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			0.94750	1.112	15.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,832.02620	1,984.101	15.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			1.12620	1.301	15.21	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,483.17760	1,635.255	13.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			2.27760	2.455	13.57	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,423.48580	1,575.551	13.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			2.58580	2.751	13.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,363.84210	1,515.887	13.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			2.94210	3.087	13.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,324.11030	1,476.137	12.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			3.21030	3.337	12.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,145.71920	1,297.589	11.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			4.81920	4.789	11.98	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,047.59600	1,198.701	11.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			6.69600	5.901	11.51	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			931.07280	1,080.931	11.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			10.17280	8.131	11.07	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			882.98270	1,032.430	10.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			12.08270	9.630	10.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			835.23110	984.189	10.84	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			14.33110	11.389	10.84	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			648.81940	794.686	10.38	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			27.91940	21.886	10.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			612.69440	757.651	10.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			31.79440	24.851	10.29	0.00	0	2,490

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			603.75950	748.448	10.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			32.85950	25.648	10.27	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			595.31390	739.268	10.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			34.41390	26.468	10.25	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			578.58490	720.981	10.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			37.68490	28.181	10.20	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			562.08010	702.795	10.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			41.18010	29.995	10.16	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			529.76590	666.745	10.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			48.86590	33.945	10.06	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			521.83790	657.804	10.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			50.93790	35.004	10.04	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			490.75420	622.345	9.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			59.85420	39.545	9.95	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			483.14340	613.573	9.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			62.24340	40.773	9.93	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			468.11950	597.066	9.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			67.21950	44.266	9.96	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			446.08770	572.708	10.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			75.18770	49.909	10.00	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			410.75230	533.241	10.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			89.85230	60.441	10.07	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			390.40120	510.268	10.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			99.50120	67.468	10.11	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			345.46220	458.839	10.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			124.56220	86.039	10.21	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			327.30720	437.764	10.25	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			136.40720	94.964	10.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			321.40390	430.872	10.27	0.00	0	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			140.50390	98.072	10.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			315.57480	424.046	10.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			144.67480	101.246	10.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			298.53490	403.973	10.32	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			157.63490	111.173	10.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			287.54390	390.931	10.35	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			166.64390	118.131	10.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			276.84820	378.164	10.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			175.94820	125.364	10.38	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			271.61070	371.883	10.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			180.71070	129.083	10.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			261.35520	359.532	10.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			190.45520	136.732	10.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			256.33890	353.459	10.44	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			195.43890	140.659	10.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			236.98740	329.865	10.49	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			216.08740	157.065	10.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			225.06630	312.900	10.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			234.16630	170.100	10.54	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			217.46890	301.938	10.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			246.56890	179.138	10.56	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			213.77220	296.561	10.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			252.87220	183.761	10.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			199.64000	275.746	10.63	0.00	0	32,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			278.74000	202.946	10.63	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			180.30270	247.179	10.75	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			319.40270	234.379	10.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			0.00000	243.159	10.79	1,458,955.80	6,000	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			0.00000	240.359	10.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			168.56260	231.501	10.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			347.66260	258.701	10.91	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			165.76320	227.744	10.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			354.86320	264.944	10.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			155.07690	213.343	11.12	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			384.17690	290.543	11.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			142.80760	196.686	11.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			421.90760	323.886	11.32	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			114.04700	157.130	11.90	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			533.14700	424.329	11.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			103.87690	142.970	12.15	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			582.97690	470.170	12.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			89.36330	122.511	12.56	0.00	0	350
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			668.46330	549.711	12.56	329,826.66	600	300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			83.10280	113.578	12.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			712.20280	590.778	12.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			76.31780	103.903	13.02	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			765.41780	641.103	13.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			74.21740	100.966	13.10	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			783.31740	658.166	13.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			73.19490	99.536	13.15	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			792.29490	666.736	13.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			46.27000	61.739	14.71	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,125.37000	988.939	14.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			45.62100	60.987	14.75	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,134.72100	998.187	14.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			40.24550	54.754	15.15	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,219.34550	1,081.954	15.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			31.22490	43.035	15.85	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,400.32490	1,260.235	15.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			30.82360	42.490	15.89	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,409.92360	1,269.690	15.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			24.00500	33.210	16.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,603.10500	1,460.410	16.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			13.81230	19.257	18.34	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,092.91230	1,946.457	18.34	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	13.06	Call			13.01330	18.158	18.55	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,152.11330	2,005.358	18.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			8.84430	15.348	19.18	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,327.94430	2,182.548	19.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			8.40530	14.868	19.21	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,347.50530	2,202.068	19.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			3.34640	6.518	18.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,682.44640	2,533.718	18.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			0.51690	1.191	18.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,279.61690	3,128.391	18.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,421.23460	2,573.171	17.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.33460	0.371	17.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			0.47640	1.084	18.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,309.57640	3,158.284	18.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.08480	0.201	17.93	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,919.18480	3,767.402	17.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,921.00040	3,072.911	19.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.10040	0.111	19.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,471.19660	2,623.129	17.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.29660	0.329	17.74	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			294.42270	397.918	10.34	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			167.72270	119.218	10.34	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			2.01490	4.758	18.76	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,875.31490	2,726.058	18.76	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,642.44160	2,795.087	18.17	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.34160	0.387	18.17	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			163.64660	220.032	11.30	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			421.54660	325.332	11.30	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			27.96350	31.133	22.92	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,286.26350	3,134.833	22.92	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,712.62350	2,867.313	17.50	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.92350	1.013	17.50	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			399.20960	505.045	10.48	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			187.50960	138.745	10.48	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			233.20000	296.894	11.31	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			421.50000	330.594	11.31	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			461.13890	568.101	10.47	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			195.33890	146.000	10.47	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			38.61760	48.853	23.69	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,472.81760	3,326.753	23.69	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,769.31910	2,925.788	17.07	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			1.61910	1.688	17.07	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			303.60720	378.198	11.16	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			385.90720	304.098	11.16	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			237.97850	290.637	12.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			179.22170	132.370	10.35	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			508.64090	616.176	10.43	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	10.79	Put			195.84090	146.176	10.43	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,041.81540	1,192.713	11.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			39.01540	32.713	11.02	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			404.17150	497.633	10.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			847.15240	992.318	10.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			64.35240	52.318	10.66	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			697.34590	837.410	10.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			94.54590	77.410	10.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			532.02170	642.370	10.35	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			1.30430	1.355	17.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,109.36950	2,266.738	14.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			6.56950	6.738	14.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,616.37820	1,773.506	13.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			13.57820	13.506	13.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,155.95230	3,000.593	21.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.46690	0.838	24.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,897.66690	7,740.838	24.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			93.93200	113.206	15.82	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,601.13200	1,463.206	15.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,104.10430	3,261.355	17.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,969.65110	1,826.275	16.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			70.26970	83.542	17.13	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			2,017.46970	1,873.542	17.13	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			394.82610	486.904	10.91	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			302.02610	236.904	10.91	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			58.75230	60.593	21.84	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			635.17850	530.637	12.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			151.51480	183.580	13.90	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,048.71480	923.581	13.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			448.66320	548.428	10.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			245.86320	188.428	10.67	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			72.45110	86.275	16.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			291.37150	227.633	10.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			399.47610	492.243	10.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			296.67610	232.243	10.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			690.10400	829.057	10.45	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			97.30400	79.057	10.45	0.00	0	23,800
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			527.73980	635.017	10.49	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			203.23980	152.817	10.49	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			45.39290	58.916	23.93	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,770.89290	3,626.716	23.93	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			49.70240	65.413	23.58	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			4,012.10240	3,868.613	23.58	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			596.41120	706.619	10.56	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			208.81120	159.819	10.56	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			656.98260	773.904	10.72	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			212.18260	168.504	10.72	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	Call			51.78400	66.026	23.19	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,286.98400	4,140.626	23.19	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			309.41960	364.437	13.15	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			843.01960	736.737	13.15	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			535.62410	631.798	11.33	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			359.22410	294.098	11.33	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			313.84030	369.693	13.09	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			827.44030	721.994	13.09	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			311.62100	367.053	13.12	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			835.22100	729.353	13.12	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			544.87790	642.201	11.28	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			348.47790	284.501	11.28	0.00	0	1,500
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			721.80620	844.448	10.91	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			217.40620	177.848	10.91	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			54.48200	68.507	23.20	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,630.08200	4,481.907	23.20	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			61.34880	77.541	23.11	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,840.84880	4,692.841	23.11	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			792.61980	920.858	11.08	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			222.11980	186.158	11.08	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			855.11480	986.953	11.20	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			226.61480	192.353	11.20	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			62.01180	81.603	23.16	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,133.51180	4,987.003	23.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			557.47640	640.557	12.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			602.77640	518.957	12.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			417.50480	478.924	13.63	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			952.80480	847.324	13.63	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			246.21680	281.171	16.18	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,841.51680	1,709.571	16.18	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,035.90390	1,176.096	11.21	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			171.20390	144.496	11.21	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			564.44780	648.679	12.39	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			589.74780	507.079	12.39	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			560.94810	644.603	12.42	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			596.24810	513.003	12.42	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,065.71780	1,207.216	11.20	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			161.01780	135.616	11.20	0.00	0	18,946
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			926.62210	1,058.559	11.32	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			233.12210	198.858	11.32	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			66.99610	82.825	22.80	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,373.49610	5,223.125	22.80	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			72.04550	88.908	22.53	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,496.94550	5,348.808	22.53	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			994.06020	1,125.166	11.43	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			238.96020	205.066	11.43	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,054.02370	1,186.384	11.52	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			241.42370	209.984	11.52	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			64.94790	85.063	22.54	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,902.34790	5,758.663	22.54	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			24.68830	27.992	13.11	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,420.50640	2,587.317	12.94	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			25.00640	28.717	12.94	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			959.92310	1,085.021	11.70	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			314.42310	276.422	11.70	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,519.87460	2,685.887	13.29	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			24.37460	27.287	13.29	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,470.18830	2,636.592	13.11	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,110.08720	1,241.930	11.57	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			244.08720	213.230	11.57	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			906.85530	1,016.603	11.80	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			380.85530	327.903	11.80	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			62.31190	77.637	22.26	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,266.31190	6,118.937	22.26	0.00	0	0
Total \$ / R Option											2,086,009.39	11,900	1,904,889
Total \$ / R											2,494,495,250.59	238,398	2,835,787
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.91360		10.76340			1,309,632.00	120	1,312
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			11.07280		10.92090			5,813,220.00	525	533
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.26000		11.10280			56,300.00	5	5
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.43770		11.27640			0.00	0	0
Total \$ / R MAXI Future											7,179,152.00	650	1,850
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			1,261.74390	258.362	11.02	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			11,758.81100	25,652.239	10.93	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			1,418.81100	292.239	10.93	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			13,461.03760	27,588.310	11.10	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			1,121.03760	228.310	11.10	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			12,601.74390	26,618.362	11.02	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			33,328.47610	44,472.334	10.24	0.00	0	200
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			13,238.47610	9,192.334	10.24	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			11,404.70080	15,712.953	11.90	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			53,314.70080	42,432.953	11.90	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			11,227.10730	15,466.174	11.94	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			54,137.10730	43,186.174	11.94	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			11,052.84750	15,223.975	11.98	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			54,962.84750	43,943.975	11.98	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			34,825.41750	27,597.056	11.08	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			35,725.53820	44,107.376	11.10	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			35,445.53820	28,107.376	11.10	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			35,350.22200	43,622.506	11.13	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			36,070.22200	28,622.506	11.13	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	16/03/2015	Foreign Exchange Option	11.09	Call			36,105.41750	44,597.057	11.08	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call			45,395.17360	53,655.324	11.78	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put			47,755.17360	39,885.324	11.78	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call			45,037.58720	53,219.649	11.80	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put			48,397.58720	40,449.649	11.80	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call			45,756.61050	54,095.093	11.76	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			47,116.61050	39,325.093	11.76	0.00	0	0
Total \$ / R MAXI Option										0.00	0	200
Total \$ / R MAXI										7,179,152.00	650	2,050
£ / R	On 15/09/2014	Foreign Exchange Future			17.57850		17.40260			23,133,306.00	1,316	62,681
£ / R	On 12/12/2014	Foreign Exchange Future			17.82150		17.64440			106,857,714.00	5,996	14,590
£ / R	On 23/01/2015	Foreign Exchange Future			17.94900		17.76870			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.10480		17.92100			0.00	0	1,025
£ / R	On 12/06/2015	Foreign Exchange Future			18.37080		18.18180			0.00	0	240
Total £ / R Future										129,991,020.00	7,312	78,536
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Put			0.76320	0.598	13.08	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Call			222.58200	387.786	11.94	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Put			19.98200	9.286	11.94	0.00	0	15,000
£ / R	On 15/09/2014	Foreign Exchange Option	17.60	Call			20.59290	84.948	10.59	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.65	Put			262.00490	138.143	10.91	0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Call			553.28310	729.048	13.11	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Put			0.68310	0.548	13.11	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.01	Call			0.00180	0.090	19.20	0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	16.84	Put			0.61100	0.502	13.14	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Call			543.36320	719.098	13.08	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.44	Put			2,037.40010	1,861.523	22.00	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.35	Call			111.67060	254.559	11.43	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.35	Put			59.07060	26.059	11.43	0.00	0	3,200
£ / R	On 15/09/2014	Foreign Exchange Option	19.48	Call			0.00000	0.022	22.37	0.00	0	1,700
£ / R	On 15/09/2014	Foreign Exchange Option	17.60	Put			217.99290	106.448	10.59	0.00	0	1,700
£ / R	On 15/09/2014	Foreign Exchange Option	17.65	Call			14.60490	66.643	10.91	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.70	Call			0.00000	0.019	24.41	0.00	0	20,000
£ / R	On 15/09/2014	Foreign Exchange Option	19.70	Put			2,297.40000	2,121.519	24.41	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	18.56	Call			0.03830	0.655	16.61	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	18.56	Put			1,157.43830	982.155	16.61	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.01	Put			1,607.40180	1,431.590	19.20	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.44	Call			0.00010	0.023	22.00	0.00	0	21,200
£ / R	On 15/09/2014	Foreign Exchange Option	12.74	Call			4,662.60000	4,838.500	11.33	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	12.74	Put			0.00000	0.000	11.33	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.50	Call			902.62900	1,078.571	15.58	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.50	Put			0.02900	0.071	15.58	0.00	0	11,200
£ / R	On 15/09/2014	Foreign Exchange Option	16.84	Call			563.21100	739.002	13.14	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.48	Put			2,077.40000	1,901.522	22.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			295.46690	278.903	11.18	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			300.66330	283.287	11.18	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			125.85540	205.639	12.76	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			981.45540	884.139	12.76	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			394.71540	556.057	11.17	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			290.31540	274.557	11.17	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			389.86690	550.403	11.18	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			385.06330	544.787	11.18	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,970.87560	3,800.046	17.27	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,475.83400	1,359.169	13.55	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			26.82570	43.174	16.14	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			3,298.12570	3,134.173	16.14	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			19.62900	29.131	17.21	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,950.92900	3,780.131	17.21	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			19.57560	29.046	17.27	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			1,066.71360	971.929	12.75	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			136.93560	201.408	13.52	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,458.23560	1,342.408	13.52	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			135.72890	199.779	13.54	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,467.02890	1,350.779	13.54	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			134.53400	198.168	13.55	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			292.71410	403.615	11.99	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			744.01410	674.615	11.99	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			229.35740	322.484	12.51	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			960.65740	873.484	12.51	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			205.41360	290.929	12.75	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,592.06280	1,476.307	13.60	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			211.69230	279.391	13.62	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,600.69230	1,484.591	13.62	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			259.67920	338.843	13.13	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,338.67920	1,234.043	13.13	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			214.44810	282.835	13.59	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,583.44810	1,468.035	13.59	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			213.06280	281.107	13.60	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,179.99070	1,062.257	12.30	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			506.84800	578.718	12.27	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,165.04800	1,047.918	12.27	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			504.31450	575.876	12.28	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,172.51450	1,055.076	12.28	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			501.79070	573.057	12.30	0.00	0	0
Total £ / R Option											0.00	0	118,574
Total £ / R											129,991,020.00	7,312	197,110
¥ / R	On	15/09/2014	Foreign Exchange Future			0.10276		0.10214			2,158.02	21	2,755
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10435		0.10371			0.00	0	13,632

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10626		0.10556			3,400.32	32	32
Total ¥ / R Future											5,558.34	53	16,419
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			216.26630	277.639	10.86	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			2.46630	1.339	10.86	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			0.01450	0.039	16.51	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			786.21450	723.739	16.51	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			0.00010	0.004	30.62	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,786.20010	1,723.704	30.62	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			15.23830	15.792	16.00	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,644.13830	1,580.292	16.00	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			447.75500	491.841	9.88	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			76.65500	56.341	9.88	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			78.16180	83.592	12.90	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			707.06180	648.092	12.90	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,565.87600	1,634.907	12.06	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			9.77600	8.907	12.06	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			688.85320	733.812	11.21	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			132.75320	107.812	11.21	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			242.45870	253.645	13.38	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			686.35870	627.645	13.38	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											5,558.34	53	16,419
€ / R	On	15/09/2014	Foreign Exchange Future			14.09530		13.93820			13,616,059.80	966	64,230
€ / R	On	12/12/2014	Foreign Exchange Future			14.31180		14.15350			5,681,784.60	397	16,811
€ / R	On	16/03/2015	Foreign Exchange Future			14.56730		14.40240			2,330,768.00	160	18,507
€ / R	On	12/06/2015	Foreign Exchange Future			14.81410		14.64390			0.00	0	350
Total € / R Future											21,628,612.40	1,523	99,898
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			114.90690	251.959	9.87	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			26.70690	6.659	9.87	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			38.25840	123.554	9.06	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			2,401.80030	2,244.706	29.47	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			1.93190	9.026	10.47	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			403.73190	253.726	10.47	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			0.00040	0.007	22.28	0.00	0	49,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,771.80040	1,614.707	22.28	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			0.66990	0.204	11.53	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			2.77470	12.466	10.15	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			364.57470	217.166	10.15	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			2.11470	9.784	10.39	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			393.91470	244.484	10.39	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Call			0.00030	0.006	29.47	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			100.05840	28.253	9.06	0.00	0	13,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			1.76520	8.327	10.55	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			413.56520	263.027	10.55	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			1.61300	7.682	10.63	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			423.41300	272.382	10.63	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			398.86990	555.504	11.53	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			21.25810	26.931	15.79	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			2,167.75810	2,015.131	15.79	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			97.60670	70.689	9.69	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			543.89130	674.672	9.71	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			100.39130	72.872	9.71	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			522.57350	651.503	9.74	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			109.07350	79.704	9.74	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			706.12590	850.946	9.68	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			52.62590	39.146	9.68	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			558.37590	690.356	9.68	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			94.87590	68.556	9.68	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			551.10670	682.489	9.69	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			272.43080	333.580	11.97	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			830.03080	726.280	11.97	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			252.81140	309.936	12.17	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			900.41140	792.636	12.17	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			277.03350	339.113	11.93	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			814.63350	711.813	11.93	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			630.55200	751.429	10.33	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			248.15200	204.129	10.33	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			274.72080	336.334	11.95	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			822.32080	719.034	11.95	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			263.49470	322.825	12.06	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			861.09470	755.525	12.06	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			767.39700	900.506	10.02	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			164.99700	133.206	10.02	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			209.98510	257.878	12.67	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,087.58510	970.578	12.67	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			642.15510	764.191	10.30	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			239.75510	196.891	10.30	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			205.08450	251.882	12.74	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,112.68450	994.582	12.74	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			358.76970	417.557	12.80	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,114.86970	1,003.457	12.80	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			356.62690	415.086	12.81	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,122.72690	1,010.986	12.81	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			360.92910	420.046	12.78	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,107.02910	995.946	12.78	0.00	0	0
Total € / R Option											0.00	0	167,837

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total € / R											21,628,612.40	1,523	267,735
AU\$ / R	On	15/09/2014	Foreign Exchange Future			10.05960		10.02280			20,280,153.60	2,016	12,299
AU\$ / R	On	12/12/2014	Foreign Exchange Future			10.14330		10.10710			1,014,330.00	100	9,521
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.24770		10.20870			17,246,879.10	1,683	4,135
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.34840		10.30750			0.00	0	1,050
Total AU\$ / R Future											38,541,362.70	3,799	27,005
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			482.96610	519.646	13.36	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			0.16610	0.046	13.36	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			473.00500	509.647	13.16	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			0.20500	0.047	13.16	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			463.02820	499.653	13.04	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			0.22820	0.053	13.04	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			31.08730	29.884	10.22	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			723.98730	686.584	10.22	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			527.20160	559.033	8.95	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			30.10160	25.733	8.95	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			675.88630	709.797	9.74	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			18.78630	16.497	9.74	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			545.06180	577.612	9.05	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			27.96180	24.312	9.05	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			535.88370	568.311	9.00	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			28.78370	25.011	9.00	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			678.49920	641.508	10.14	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			372.86090	397.562	8.66	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			65.76090	54.262	8.66	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			209.28940	224.506	8.51	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			152.18940	131.206	8.51	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			35.59920	34.808	10.14	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			402.92300	433.154	10.10	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			194.22300	185.454	10.10	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			396.96910	427.010	10.10	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			198.26910	189.310	10.10	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			408.93140	439.347	10.10	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			190.23140	181.647	10.10	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			351.02290	338.840	10.67	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			408.33430	437.378	10.67	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			340.83430	328.978	10.67	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			403.40710	432.288	10.67	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			345.90710	333.888	10.67	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			398.52290	427.240	10.67	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											38,541,362.70	3,799	28,010

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.91820		9.86440			247,955.00	25	75
CAD/ R	On	12/12/2014	Foreign Exchange Future			10.04220		9.98800			0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			10.18890		10.13100			0.00	0	0
Total CAD/ R Future											247,955.00	25	75
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			5.14560	5.981	5.63	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			130.74560	77.781	5.63	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			4.44390	4.934	5.76	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			140.04390	86.734	5.76	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			3.84080	4.076	5.90	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			149.44080	95.876	5.90	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			189.57040	222.596	9.64	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			191.57040	170.396	9.64	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			184.79300	217.342	9.64	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			196.79300	175.142	9.64	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			180.72080	212.167	9.64	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			202.72080	179.967	9.64	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			274.34890	254.714	10.23	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			301.15650	338.566	10.24	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			280.15650	259.666	10.24	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			310.20640	348.720	10.22	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			269.20640	249.820	10.22	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			305.34890	343.614	10.23	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											247,955.00	25	75
CF CANDCO	n	12/12/2014	Foreign Exchange Future			36.57400		-17.59440			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			845.87610		714.46750			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			941.02850		808.12400			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			189.87580		-247.02790			0.00	0	4,362
Total CF CANDO CAFJ Future											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
Total CF CANDO CAFJ								0.00	0	4,362
CF CANDCO n 12/12/2014 Foreign Exchange Future			765.34470		632.15420			0.00	0	1,871
Total CF CANDO CAFK Future								0.00	0	1,871
Total CF CANDO CAFK								0.00	0	1,871
CF CANDCO n 15/09/2014 Foreign Exchange Future			20.17450		1.90650			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			11.68010		11.55650			0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Future			11.86180		11.73730			0.00	0	6,752
CHF / R On 16/03/2015 Foreign Exchange Future			12.08100		11.95130			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			0.00110	0.015	23.09	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	12.99	Put			1,433.50110	1,309.915	23.09	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Call			0.00110	0.015	23.23	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.00	Put			1,443.50110	1,319.915	23.23	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Call			0.00110	0.015	23.37	0.00	0	0
CHF / R On 15/09/2014 Foreign Exchange Option	13.01	Put			1,453.50110	1,329.915	23.37	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Call			106.24620	142.238	12.03	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Put			608.94620	520.438	12.03	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Call			104.46950	139.954	12.06	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Put			617.16950	528.153	12.06	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Call			102.72600	137.707	12.09	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Put			625.42600	535.907	12.09	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			141.16200	170.452	13.90	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			1,179.86200	1,079.452	13.90	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			139.86410	168.896	13.93	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			1,188.56410	1,087.896	13.93	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			138.58300	167.356	13.95	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			1,197.28300	1,096.356	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			1.77760		1.75370			0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Future			1.79220		1.76800			0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Future			1.81200		1.78740			0.00	0	0
Total CNH / R Future								0.00	0	0
CNH / R On 15/09/2014 Foreign Exchange Option	2.00	Put			2,463.00000	2,224.024	25.55	0.00	0	0
CNH / R On 15/09/2014 Foreign Exchange Option	2.01	Call			0.00000	0.022	26.42	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	2.01	Put			2,563.00000	2,324.022	26.42	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			0.00000	0.024	24.53	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,363.00000	2,124.024	24.53	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			0.00000	0.024	25.55	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			305.20420	216.331	9.85	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			492.16930	669.692	9.74	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			212.16930	147.692	9.74	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			433.37540	601.838	9.80	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			253.37540	179.838	9.80	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			385.20420	538.331	9.85	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			499.80830	623.087	10.85	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			625.80830	503.087	10.85	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			464.63230	580.457	11.00	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			690.63230	560.457	11.00	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			541.55940	674.250	10.81	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			567.55940	454.250	10.81	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			1.29150		1.29500			9,040.50	7	50
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.29250		1.29600			112,447.50	87	80
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.29370		1.29720			0.00	0	0
Total QUANTO € / \$ Future											121,488.00	94	130
Total QUANTO € / \$											121,488.00	94	130
RAIN	On	15/09/2014	Foreign Exchange Future			20,877.17000		20,636.06000			0.00	0	0
RAIN	On	12/12/2014	Foreign Exchange Future			21,154.77000		20,911.03000			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			4.97220		4.96850			0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Future			4.94850		4.94710			0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Future			4.92680		4.92660			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Call			228.50070	232.203	10.50	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.74	Put			0.00070	0.003	10.50	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Call			218.50100	222.207	10.63	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.75	Put			0.00100	0.007	10.63	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Call			208.50130	212.209	10.36	0.00	0	0
TRY / R	On	15/09/2014	Foreign Exchange Option	4.76	Put			0.00130	0.009	10.36	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			61.92280	62.271	7.66	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			94.82280	93.771	7.66	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	Call			58.17300	58.571	7.71	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			101.07300	100.071	7.71	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			54.61300	55.060	7.76	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			107.51300	106.560	7.76	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Call			94.11710	97.444	8.92	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			157.51710	160.644	8.92	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			90.51100	93.917	8.95	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			163.91100	167.117	8.95	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			87.02150	90.504	8.99	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			170.42150	173.704	8.99	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0
Total Futures											2 690 124 389.64	239,954	1,204,401
Total Options											2 086 009.39	11,900	2,192,505
Grand Total:											2,692,210,399.03	251,854	3,396,906