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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 14/08/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 14/08/2014 Foreign Exchange Future			10.52970		10.57620			42,118,800.00	4,000	0
\$ / R On 22/08/2014 Foreign Exchange Future			10.55830		10.58640			0.00	0	0
\$ / R On 25/08/2014 Foreign Exchange Future			10.56340		10.59170			0.00	0	0
\$ / R On 26/08/2014 Foreign Exchange Future			10.56520		10.59350			0.00	0	0
\$ / R On 27/08/2014 Foreign Exchange Future			10.56690		10.59520			0.00	0	1,959
\$ / R On 28/08/2014 Foreign Exchange Future			10.56870		10.59700			0.00	0	0
\$ / R On 02/09/2014 Foreign Exchange Future			10.57750		10.60590			0.00	0	0
\$ / R On 08/09/2014 Foreign Exchange Future			10.58800		10.61650			0.00	0	0
\$ / R On 15/09/2014 Foreign Exchange Future			10.60030		10.62880			231,966,364.90	21,883	657,477
\$ / R On 22/09/2014 Foreign Exchange Future			10.61270		10.64140			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.62000		10.64860			0.00	0	1,500
\$ / R On 29/09/2014 Foreign Exchange Future			10.62540		10.65400			0.00	0	0
\$ / R On 08/10/2014 Foreign Exchange Future			10.64160		10.67020			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.67960		10.70830			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			10.69050		10.71920			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			10.69230		10.72110			0.00	0	0
\$ / R On 25/11/2014 Foreign Exchange Future			10.72920		10.75810			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			10.73480		10.76380			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			10.75740		10.78650			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			10.75930		10.78840			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			10.76120		10.79030			169,467,377.60	15,748	177,198

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/12/2014	Foreign Exchange Future			10.76680		10.79600			0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Future			10.78190		10.81110			0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Future			10.84970		10.87920			0.00	0	1,245
\$ / R	On	25/02/2015	Foreign Exchange Future			10.90280		10.93260			0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Future			10.90470		10.93460			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			10.93940		10.96950			22,316,376.00	2,040	22,702
\$ / R	On	27/03/2015	Foreign Exchange Future			10.96070		10.99080			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.02240		11.05290			0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Future			11.07870		11.10970			0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Future			11.11030		11.14140			0.00	0	15,848
\$ / R	On	26/06/2015	Foreign Exchange Future			11.13800		11.16920			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.20310		11.23460			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.26250		11.29430			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.30210		11.33380			16,953,150.00	1,500	360
\$ / R	On	28/09/2015	Foreign Exchange Future			11.33300		11.36460			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.39910		11.43050			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.46070		11.49200			0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Future			11.50260		11.53370			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.51800		11.54910			0.00	0	0
Total \$ / R Future											482,822,068.50	45,171	884,475
\$ / R	On	14/08/2014	Foreign Exchange Option	10.73	Call			1.23320	0.000	9.99	0.00	0	0
\$ / R	On	14/08/2014	Foreign Exchange Option	10.73	Put			155.03320	200.300	9.99	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Call			0.04060	0.015	24.97	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	12.07	Put			1,483.64060	1,511.715	24.97	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Call			586.94350	558.441	13.02	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.00	Put			0.54350	0.141	13.02	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Call			576.99040	548.459	12.95	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.01	Put			0.59040	0.159	12.95	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Call			265.01990	234.910	10.81	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	10.33	Put			8.61990	6.610	10.81	0.00	0	19,547
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Call			596.90040	568.432	13.15	0.00	0	0
\$ / R	On	22/08/2014	Foreign Exchange Option	9.99	Put			0.50040	0.132	13.15	0.00	0	0
\$ / R	On	25/08/2014	Foreign Exchange Option	10.67	Call			42.79760	31.617	9.91	0.00	0	3,500
\$ / R	On	25/08/2014	Foreign Exchange Option	10.67	Put			121.09760	138.217	9.91	0.00	0	0
\$ / R	On	26/08/2014	Foreign Exchange Option	10.71	Call			36.76410	26.826	10.27	0.00	0	5,000
\$ / R	On	26/08/2014	Foreign Exchange Option	10.71	Put			153.26410	171.626	10.27	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Call			23.62910	16.357	10.92	0.00	0	0
\$ / R	On	27/08/2014	Foreign Exchange Option	10.80	Put			228.42910	249.457	10.92	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Call			0.02450	0.022	28.39	0.00	0	500
\$ / R	On	27/08/2014	Foreign Exchange Option	12.83	Put			2,234.82450	2,263.122	28.39	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Call			10.37490	6.389	11.89	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.96	Put			373.37490	397.689	11.89	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Call			2,297.00000	2,268.700	27.46	0.00	0	0
\$ / R	On	28/08/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	27.46	0.00	0	5,000
\$ / R	On	28/08/2014	Foreign Exchange Option	10.71	Call			43.77250	32.941	10.31	0.00	0	3,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/08/2014	Foreign Exchange Option	10.71	Put			156.77250	174.240	10.31	0.00	0	0
\$ / R	On	02/09/2014	Foreign Exchange Option	10.80	Call			36.41550	28.334	10.67	0.00	0	0
\$ / R	On	02/09/2014	Foreign Exchange Option	10.80	Put			230.51550	250.834	10.67	0.00	0	5,000
\$ / R	On	02/09/2014	Foreign Exchange Option	10.90	Call			21.71520	16.392	11.24	0.00	0	5,000
\$ / R	On	02/09/2014	Foreign Exchange Option	10.90	Put			315.81520	338.892	11.24	0.00	0	5,000
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Call			66.86470	55.299	10.40	0.00	0	250
\$ / R	On	08/09/2014	Foreign Exchange Option	10.74	Put			190.36470	207.299	10.40	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Call			1,828.83110	1,800.325	17.72	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.80	Put			0.03110	0.025	17.72	0.00	0	920
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Call			0.21610	0.147	18.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.60	Put			1,971.41610	1,999.847	18.59	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Call			2,728.80970	2,700.308	25.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	7.90	Put			0.00970	0.008	25.52	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Call			2,228.80960	2,200.308	20.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.40	Put			0.00960	0.008	20.37	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Call			0.39010	0.284	17.57	0.00	0	23,934
\$ / R	On	15/09/2014	Foreign Exchange Option	12.35	Put			1,721.59010	1,749.984	17.57	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Call			0.76380	0.648	29.42	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.60	Put			2,971.96380	3,000.348	29.42	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			0.75670	0.503	31.74	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			3,371.95670	3,400.203	31.74	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Call			1.00860	0.800	16.14	0.00	0	35,500
\$ / R	On	15/09/2014	Foreign Exchange Option	12.00	Put			1,372.20860	1,400.500	16.14	0.00	0	598
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Call			0.15670	0.132	19.58	0.00	0	16,275
\$ / R	On	15/09/2014	Foreign Exchange Option	12.75	Put			2,121.35670	2,149.832	19.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Call			0.33920	0.315	24.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	13.15	Put			2,521.53920	2,550.015	24.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Call			5.50950	4.405	14.20	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	11.51	Put			886.70950	914.105	14.20	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Call			0.35320	0.254	17.73	0.00	0	2,870
\$ / R	On	15/09/2014	Foreign Exchange Option	12.39	Put			1,761.55320	1,789.954	17.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Call			0.31280	0.222	17.94	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	12.44	Put			1,811.51280	1,839.922	17.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Call			6.47290	5.138	14.05	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.47	Put			847.67290	874.838	14.05	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Call			0.75730	0.586	16.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.10	Put			1,471.95730	1,500.286	16.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Call			0.47840	0.355	17.24	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	12.27	Put			1,641.67840	1,670.055	17.24	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Call			15.59700	12.102	13.25	0.00	0	100
\$ / R	On	15/09/2014	Foreign Exchange Option	11.25	Put			636.79700	661.802	13.25	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Call			3.83370	3.126	14.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.60	Put			975.03370	1,002.826	14.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Call			1.58630	1.303	15.53	0.00	0	10,850
\$ / R	On	15/09/2014	Foreign Exchange Option	11.85	Put			1,222.78630	1,251.003	15.53	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Call			35.72660	29.306	11.97	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	11.00	Put			406.92660	429.006	11.97	0.00	0	402

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	11.49	Call			5.97190	4.757	14.13	0.00	0	3,350
\$ / R	On	15/09/2014	Foreign Exchange Option	11.49	Put			867.17190	894.457	14.13	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Call			5.73620	4.578	14.16	0.00	0	37,800
\$ / R	On	15/09/2014	Foreign Exchange Option	11.50	Put			876.93620	904.278	14.16	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Call			49.78120	41.332	11.36	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.90	Put			320.98120	341.032	11.36	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Call			10.47860	8.185	13.62	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	11.35	Put			731.67860	757.885	13.62	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Call			8.57650	6.737	13.80	0.00	0	3,300
\$ / R	On	15/09/2014	Foreign Exchange Option	11.40	Put			779.77650	806.437	13.80	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Call			60.95360	51.024	11.00	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.84	Put			272.15360	290.724	11.00	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Call			25.89550	21.025	12.58	0.00	0	1,550
\$ / R	On	15/09/2014	Foreign Exchange Option	11.10	Put			497.09550	520.725	12.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Call			25.09170	20.353	12.64	0.00	0	14,500
\$ / R	On	15/09/2014	Foreign Exchange Option	11.11	Put			506.29170	530.053	12.64	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.80	Call			69.82290	58.791	10.76	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.80	Put			241.02290	258.491	10.76	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Call			45.02690	37.241	11.55	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.93	Put			346.22690	366.941	11.55	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Call			42.12820	34.758	11.67	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.95	Put			363.32820	384.458	11.67	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Call			94.85290	81.012	10.21	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.71	Put			176.05290	190.712	10.21	0.00	0	20,159
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Call			55.07080	45.907	11.18	0.00	0	1,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.87	Put			296.27080	315.607	11.18	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.89	Call			51.48190	42.801	11.30	0.00	0	3,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.89	Put			312.68190	332.501	11.30	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Call			140.92010	119.588	9.54	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	10.60	Put			112.12010	119.288	9.54	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Call			65.23300	54.765	10.88	0.00	0	2,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.82	Put			256.43300	274.465	10.88	0.00	0	9,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Call			63.05590	52.859	10.94	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.83	Put			264.25590	282.559	10.94	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Call			162.96480	140.683	9.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.56	Put			94.16480	100.383	9.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.73	Call			88.61590	75.437	10.33	0.00	0	18,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.73	Put			189.81590	205.137	10.33	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Call			82.78370	70.245	10.45	0.00	0	1,050
\$ / R	On	15/09/2014	Foreign Exchange Option	10.75	Put			203.98370	219.945	10.45	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Call			193.32720	170.010	9.58	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.51	Put			74.52720	79.710	9.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Call			116.20580	100.275	9.84	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.65	Put			137.40580	149.975	9.84	0.00	0	52,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Call			108.62570	93.408	9.97	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.67	Put			149.82570	163.108	9.97	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.40	Call			270.48020	245.415	9.64	0.00	0	2,000

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	10.40	Put			41.68020	45.115	9.64	0.00	0	900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Call			157.26500	135.209	9.55	0.00	0	5,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.57	Put			98.46500	104.909	9.55	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Call			146.24170	124.662	9.54	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.59	Put			107.44170	114.362	9.54	0.00	0	20,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Call			351.31590	325.149	9.68	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.30	Put			22.51590	24.849	9.68	0.00	0	7,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Call			187.00890	163.885	9.58	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.52	Put			78.20890	83.585	9.58	0.00	0	4,700
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Call			168.78970	146.287	9.56	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.55	Put			89.98970	95.987	9.56	0.00	0	10,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Call			412.65520	385.908	9.72	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.23	Put			13.85520	15.608	9.72	0.00	0	27,284
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Call			213.00190	189.141	9.60	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.48	Put			64.20190	68.841	9.60	0.00	0	4,000
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Call			199.76630	176.261	9.59	0.00	0	6,500
\$ / R	On	15/09/2014	Foreign Exchange Option	10.50	Put			70.96630	75.961	9.59	0.00	0	13,300
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Call			449.07520	422.049	9.74	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.19	Put			10.27520	11.749	9.74	0.00	0	6,220
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Call			342.84250	316.770	9.68	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.31	Put			24.04250	26.470	9.68	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Call			285.90800	260.591	9.64	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.38	Put			37.10800	40.291	9.64	0.00	0	250
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Call			731.15890	702.414	10.96	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.90	Put			2.35890	2.114	10.96	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Call			394.79370	368.200	9.71	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.25	Put			15.99370	17.900	9.71	0.00	0	10,900
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Call			359.86690	333.609	9.69	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.29	Put			21.06690	23.309	9.69	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Call			1,329.05070	1,300.506	15.02	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.30	Put			0.25070	0.206	15.02	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Call			439.88930	412.930	9.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.20	Put			11.08930	12.630	9.73	0.00	0	48,650
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Call			430.75540	403.865	9.73	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.21	Put			11.95540	13.565	9.73	0.00	0	15,296
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Call			1,748.84310	1,720.334	17.29	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.88	Put			0.04310	0.034	17.29	0.00	0	26,804
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Call			632.16450	603.454	10.19	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.00	Put			3.36450	3.154	10.19	0.00	0	72,800
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Call			533.74590	506.198	9.78	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	10.10	Put			4.94590	5.898	9.78	0.00	0	600
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Call			1,628.87060	1,600.356	16.64	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.00	Put			0.07060	0.056	16.64	0.00	0	35,000
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Call			1,029.74030	1,001.043	13.28	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.60	Put			0.94030	0.743	13.28	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Call			850.39480	821.657	11.89	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	9.78	Put			1.59480	1.357	11.89	0.00	0	920

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	8.90	Call			1,728.84670	1,700.337	17.18	0.00	0	0
\$ / R	On	15/09/2014	Foreign Exchange Option	8.90	Put			0.04670	0.037	17.18	0.00	0	15,296
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			194.25260	172.349	9.63	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			92.85260	99.649	9.63	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			103.88540	90.738	10.46	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			202.48540	218.038	10.46	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			218.87600	196.220	9.61	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			77.47600	83.520	9.61	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			96.79550	85.346	10.87	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			248.19550	265.346	10.87	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			0.50510	0.523	21.33	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,451.90510	2,480.523	21.33	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,354.01140	2,325.410	18.26	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.01140	0.010	18.26	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			66.99260	58.987	11.69	0.00	0	5,000
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			372.99260	393.587	11.69	0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			143.00130	129.947	10.56	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			212.80130	228.347	10.56	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			170.65030	158.454	10.91	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			262.35030	278.854	10.91	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			73.76080	68.311	13.02	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			615.46080	638.711	13.02	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			2.09980	1.866	19.16	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,623.79980	2,652.266	19.16	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,408.48880	2,379.784	17.67	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.18880	0.184	17.67	0.00	0	5,000
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			31.01380	28.564	15.85	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,221.81380	1,248.064	15.85	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			587.80560	561.508	9.57	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			28.60560	31.008	9.57	0.00	0	3,882
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			203.94970	190.788	10.71	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			232.84970	248.488	10.71	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			91.65270	85.420	12.76	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			570.55270	593.120	12.76	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			229.91460	217.285	11.01	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			271.81460	288.085	11.01	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			2.78760	2.137	17.76	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,854.68760	2,882.937	17.76	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			120.58500	113.597	12.88	0.00	0	5,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			606.78500	628.797	12.88	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,464.45340	2,435.454	17.03	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.65340	0.653	17.03	0.00	0	5,000
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			272.12910	257.645	11.01	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			265.62910	280.245	11.01	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			181.03940	171.492	12.14	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			462.63940	482.192	12.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,241.86160	2,212.752	15.81	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	8.55	Put			1.56160	1.552	15.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,793.40550	1,764.371	13.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			3.10550	3.171	13.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,703.86600	1,674.875	13.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			3.56600	3.675	13.36	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,356.60020	1,327.931	11.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			6.30020	6.731	11.76	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,297.28820	1,268.711	11.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			6.98820	7.511	11.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,238.06750	1,209.599	11.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			7.76750	8.400	11.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,198.64510	1,170.259	11.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			8.34510	9.060	11.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,023.78490	995.882	10.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			13.48490	14.682	10.49	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			929.51760	901.980	10.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			19.21760	20.780	10.38	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			819.08370	792.101	10.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			28.78370	30.902	10.25	0.00	0	46,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			774.13060	747.423	10.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			33.83060	36.223	10.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			729.90510	703.502	10.14	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			39.60510	42.302	10.14	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			564.21870	541.838	10.19	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			73.91870	80.638	10.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			534.76280	512.894	10.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			84.46280	91.694	10.25	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			527.54900	505.807	10.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			87.24900	94.607	10.27	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			520.39560	498.783	10.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			90.09560	97.583	10.28	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			506.26990	484.915	10.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			95.96990	103.715	10.31	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			492.39000	471.296	10.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			102.09000	110.096	10.35	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			465.37690	444.808	10.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			115.07690	123.608	10.41	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			458.78150	438.342	10.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			118.48150	127.142	10.43	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			0.00000	413.116	10.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			0.00000	141.916	10.49	425,748.60	3,000	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			426.75070	406.968	10.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			136.45070	145.768	10.51	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			414.38350	394.864	10.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			144.08350	153.664	10.54	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			396.31260	377.187	10.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			156.01260	165.987	10.58	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	12/12/2014	Foreign Exchange Option	10.60	Call			367.47050	348.999	10.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			177.17050	187.799	10.66	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			350.92880	332.848	10.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			190.62880	201.648	10.71	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			314.53200	297.357	10.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			224.23200	236.157	10.82	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			299.86450	283.073	10.87	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			239.56450	251.873	10.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			295.09590	278.434	10.89	0.00	0	3,900
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			244.79590	257.234	10.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			290.39040	273.854	10.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			250.09040	262.654	10.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			267.75480	254.661	11.10	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			277.45480	293.461	11.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			260.17430	247.388	11.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			289.87430	306.188	11.18	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			249.23230	236.897	11.29	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			308.93230	325.697	11.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			245.69640	233.507	11.33	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			315.39640	332.307	11.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			232.09130	220.470	11.49	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			341.79130	359.270	11.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			222.43260	211.222	11.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			362.13260	380.022	11.60	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			216.24500	205.296	11.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			375.94500	394.096	11.68	11,822,889.00	30,000	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			213.22260	202.404	11.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			382.92260	401.204	11.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			201.60120	191.288	11.87	0.00	0	12,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			411.30120	430.088	11.87	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			185.50030	175.897	12.11	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			455.20030	474.697	12.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			175.59370	166.432	12.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			485.29370	505.232	12.26	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			173.21470	164.162	12.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			492.91470	512.962	12.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			0.00000	155.432	12.46	932,592.00	6,000	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			0.00000	544.232	12.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			153.43850	145.287	12.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			563.13850	584.087	12.65	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			127.82880	120.970	13.20	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			677.52880	699.771	13.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			118.54940	112.214	13.44	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			728.24940	751.014	13.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			104.93710	99.359	13.84	0.00	0	350
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			814.63710	838.159	13.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			98.89140	93.655	14.04	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	11.55	Put			858.59140	882.455	14.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			92.23190	87.372	14.28	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			911.93190	936.172	14.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			90.14450	85.404	14.36	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			929.84450	954.204	14.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			89.12640	84.442	14.40	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			938.82640	963.242	14.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			60.34380	56.957	15.77	0.00	0	18,500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,270.04380	1,295.757	15.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			59.69360	56.345	15.80	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,279.39360	1,305.145	15.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			54.24910	51.210	16.11	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,363.94910	1,390.010	16.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			44.77400	42.282	16.78	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,544.47400	1,571.082	16.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			44.34060	41.873	16.81	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,554.04060	1,580.673	16.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			36.78150	34.753	17.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,746.48150	1,773.553	17.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			24.68470	23.463	19.30	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,234.38470	2,262.263	19.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			23.85070	22.633	19.54	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,293.55070	2,321.433	19.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			21.66510	20.455	20.24	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,471.36510	2,499.255	20.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			21.44870	20.240	20.32	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,491.14870	2,519.040	20.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			18.40060	17.198	21.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,828.10060	2,855.998	21.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			12.79440	11.136	23.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,422.49440	3,449.936	23.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,291.73310	2,262.624	16.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			1.43310	1.424	16.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			12.27450	10.672	23.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,451.97450	3,479.472	23.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			5.15600	4.377	23.22	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			4,054.85600	4,083.177	23.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,790.91500	2,761.808	18.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.61500	0.608	18.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,341.61560	2,312.506	16.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			1.31560	1.306	16.23	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			18.98100	17.867	22.57	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			3,022.98100	3,051.067	22.57	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			273.72350	260.423	11.08	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			277.72350	293.623	11.08	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			171.30640	162.673	12.59	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			560.20640	580.773	12.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,512.38830	2,483.194	16.67	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			1.28830	1.294	16.67	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			231.87200	222.032	12.48	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			552.67200	572.332	12.48	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			38.60160	37.169	23.90	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,429.40160	3,457.469	23.90	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,581.64460	2,552.167	16.20	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			2.44460	2.467	16.20	0.00	0	5,000
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			368.06260	351.517	11.17	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			288.86260	301.817	11.17	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			48.18010	43.111	23.47	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,615.58010	3,640.311	23.47	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			426.58460	409.277	11.24	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			293.98460	306.477	11.24	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			296.43740	284.492	12.26	0.00	0	5,000
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			511.83740	529.792	12.26	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,638.35650	2,608.460	16.00	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			3.75650	3.760	16.00	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			941.33710	914.194	10.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			71.83710	74.794	10.68	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,494.31770	1,464.676	12.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			24.81770	25.276	12.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			73.10630	69.130	23.17	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,303.60630	3,329.730	23.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			2,972.29620	2,942.166	16.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			2.79620	2.766	16.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			82.86860	78.888	17.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			2,113.36860	2,139.488	17.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			80.61560	76.728	17.91	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			2,161.11560	2,187.328	17.91	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			1,981.65370	1,951.561	13.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			12.15370	12.161	13.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			240.80950	231.051	13.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			771.30950	791.651	13.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			160.92820	153.944	14.90	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			1,191.42820	1,214.544	14.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			104.61850	99.765	16.66	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,745.11850	1,770.365	16.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			384.12240	369.405	11.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			404.62240	420.005	11.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			380.45220	365.851	11.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			410.95220	426.451	11.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			376.81900	362.339	11.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			417.31900	432.939	11.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			491.77920	473.384	11.20	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			272.27920	283.984	11.20	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			471.82950	454.083	11.29	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			292.32950	304.683	11.29	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			420.70420	404.724	11.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			351.20420	365.324	11.54	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			761.01110	736.144	10.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			111.51110	116.744	10.49	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			633.76880	611.396	10.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			164.26880	171.995	10.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			627.50340	605.281	10.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			168.00340	175.881	10.67	0.00	0	23,800
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			490.56120	472.703	11.36	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			299.76120	312.003	11.36	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			50.25400	46.109	23.22	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,909.45400	3,935.409	23.22	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			555.11540	536.751	11.40	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			302.21540	314.351	11.40	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			54.51430	49.173	22.78	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			4,151.61430	4,176.773	22.78	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			59.07950	51.168	22.61	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,429.37950	4,452.468	22.61	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			614.93530	596.358	11.48	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			305.23530	317.658	11.48	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			315.88740	304.804	14.04	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			964.48740	984.504	14.04	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			313.84920	302.818	14.06	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			972.44920	992.518	14.06	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			311.82550	300.846	14.09	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			980.42550	1,000.546	14.09	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			677.82380	658.321	11.55	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			308.62380	320.320	11.55	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			57.93030	54.552	22.76	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,768.73030	4,796.552	22.76	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			743.51810	725.336	11.61	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			308.91810	322.236	11.61	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			68.37050	62.126	22.73	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,983.77050	5,009.027	22.73	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			68.24500	65.234	22.77	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,273.94500	5,302.734	22.77	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			804.35300	785.970	11.67	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			310.05300	323.470	11.67	0.00	0	300
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			254.82900	248.781	16.95	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,981.02900	2,006.681	16.95	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			553.67930	541.055	13.33	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			709.87930	728.955	13.33	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			550.48080	537.925	13.35	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			716.68080	735.825	13.35	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			547.30640	534.819	13.37	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			723.50640	742.719	13.37	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	14/09/2015	Foreign Exchange Option	10.56	Call			999.19280	975.665	11.53	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			225.39280	233.565	11.53	0.00	0	18,946
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			880.61540	855.909	11.74	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			316.01540	322.909	11.74	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			75.35420	68.119	22.55	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,510.75420	5,535.119	22.55	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			946.52870	925.838	11.89	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			316.02870	326.738	11.89	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			78.97240	72.002	22.19	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,628.47240	5,652.902	22.19	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			72.46140	68.237	22.14	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			6,030.46140	6,057.537	22.14	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,009.71380	989.863	12.00	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			317.71380	329.163	12.00	0.00	0	300
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Put			38.83470	38.945	12.50	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Call			2,323.96170	2,294.630	12.46	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.25	Put			40.26170	42.030	12.46	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Call			935.92130	919.942	12.31	0.00	0	500
\$ / R	On	14/12/2015	Foreign Exchange Option	11.00	Put			402.22130	417.342	12.31	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Call			2,421.16300	2,390.240	12.65	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.15	Put			37.46300	37.640	12.65	0.00	0	0
\$ / R	On	14/12/2015	Foreign Exchange Option	9.20	Call			2,372.53470	2,341.545	12.50	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			67.84690	63.483	21.95	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,388.74690	6,415.483	21.95	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,065.76390	1,048.208	12.08	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			316.66390	330.208	12.08	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			884.42450	869.299	12.63	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			475.32450	491.299	12.63	0.00	0	0
Total \$ / R Option											13,181,229.60	39,000	1,928,636
Total \$ / R											496,003,298.10	84,171	2,813,111
\$ / R MAXI	On	15/09/2014	Foreign Exchange Future			10.60030		10.62880			318,009.00	30	1,208
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.76120		10.79030			0.00	0	95
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			10.93940		10.96950			0.00	0	5
Total \$ / R MAXI Future											318,009.00	30	1,308
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Put			13,740.58390	14,991.161	9.84	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Call			11,235.63340	9,671.936	9.90	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.66	Put			14,355.63340	15,641.936	9.90	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Call			12,089.71680	10,382.357	9.78	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.64	Put			13,209.71680	14,352.357	9.78	0.00	0	0
\$ / R MAXI	On	15/09/2014	Foreign Exchange Option	10.65	Call			11,620.58390	10,021.161	9.84	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			30,469.15830	28,768.078	10.85	0.00	0	200
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			23,439.15830	24,648.078	10.85	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			12,782.88320	12,088.110	13.19	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	12/12/2014	Foreign Exchange Option	11.34	Put				67,752.88320	69,968.110	13.19	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Call				12,620.95120	11,936.406	13.23	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Put				68,590.95120	70,816.406	13.23	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Call				12,462.79010	11,787.121	13.27	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put				69,432.79010	71,667.121	13.27	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put				46,968.80080	48,610.135	12.08	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call				34,590.45080	33,232.924	12.11	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put				47,640.45080	49,292.924	12.11	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call				34,265.42700	32,918.960	12.14	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put				48,315.42700	49,978.960	12.14	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call				34,918.80080	33,550.135	12.08	0.00	0	0
Total \$ / R MAXI Option											0.00	0	200
Total \$ / R MAXI											318,009.00	30	1,508
£ / R	On 15/09/2014	Foreign Exchange Future			17.68590		17.74150				14,962,271.40	846	59,481
£ / R	On 12/12/2014	Foreign Exchange Future			17.93900		17.99650				1,076,340.00	60	10,890
£ / R	On 23/01/2015	Foreign Exchange Future			18.06240		18.12080				0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.21520		18.27490				0.00	0	1,000
£ / R	On 12/06/2015	Foreign Exchange Future			18.47440		18.53590				0.00	0	240
Total £ / R Future											16,038,611.40	906	71,611
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Put				13.72840	15.613	10.69	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Call				586.78320	536.874	10.22	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.20	Put				45.28320	50.974	10.22	0.00	0	15,000
£ / R	On 15/09/2014	Foreign Exchange Option	17.60	Call				286.48200	247.172	9.66	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.65	Put				164.53960	182.710	9.59	0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Call				904.71970	850.939	10.70	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.85	Put				13.21970	15.039	10.70	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.01	Call				9.87870	8.417	13.03	0.00	0	2,750
£ / R	On 15/09/2014	Foreign Exchange Option	16.84	Put				12.77410	14.484	10.72	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	16.86	Call				895.22840	841.513	10.69	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.44	Put				1,703.60560	1,758.231	14.64	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.35	Call				463.78210	416.927	10.01	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	17.35	Put				72.28210	81.027	10.01	0.00	0	3,200
£ / R	On 15/09/2014	Foreign Exchange Option	19.48	Call				4.83550	3.789	14.73	0.00	0	1,700
£ / R	On 15/09/2014	Foreign Exchange Option	17.60	Put				144.98200	161.272	9.66	0.00	0	1,700
£ / R	On 15/09/2014	Foreign Exchange Option	17.65	Call				256.03960	218.610	9.59	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.70	Call				3.23780	2.250	15.15	0.00	0	20,000
£ / R	On 15/09/2014	Foreign Exchange Option	19.70	Put				1,961.73780	2,016.350	15.15	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	18.56	Call				24.87730	21.078	11.41	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	18.56	Put				843.37730	895.178	11.41	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.01	Put				1,278.37870	1,332.517	13.03	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	19.44	Call				5.10560	4.131	14.64	0.00	0	21,200
£ / R	On 15/09/2014	Foreign Exchange Option	12.74	Call				5,001.50770	4,945.905	26.82	0.00	0	0
£ / R	On 15/09/2014	Foreign Exchange Option	12.74	Put				0.00770	0.005	26.82	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	16.50	Call			1,245.33300	1,189.796	11.27	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	16.50	Put			3.83300	3.896	11.27	0.00	0	11,200
£ / R	On	15/09/2014	Foreign Exchange Option	16.84	Call			914.27410	860.384	10.72	0.00	0	0
£ / R	On	15/09/2014	Foreign Exchange Option	19.48	Put			1,743.33550	1,797.889	14.73	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			236.41050	258.452	10.47	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			240.33260	262.595	10.48	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			285.92880	270.304	12.04	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			789.42880	831.304	12.04	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			689.02750	653.351	10.46	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			232.52750	254.351	10.46	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			682.91050	647.452	10.47	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			676.83260	641.596	10.48	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,632.44050	3,690.671	15.76	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,251.95400	1,297.170	13.00	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			57.98930	54.759	15.07	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,977.18930	3,032.359	15.07	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			33.19160	33.024	15.69	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,612.39160	3,670.624	15.69	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			33.24050	33.071	15.76	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			878.24500	919.031	12.16	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			266.56070	253.198	12.97	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,235.76070	1,280.798	12.97	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			264.64760	251.376	12.99	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,243.84760	1,288.976	12.99	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			262.75400	249.570	13.00	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			497.50000	474.213	11.40	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			596.70000	631.813	11.40	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			405.32820	386.075	11.92	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			784.52820	823.675	11.92	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			369.04500	351.431	12.16	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			357.55630	341.751	13.30	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,372.65630	1,416.551	13.30	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			355.53280	339.817	13.32	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,380.63280	1,424.617	13.32	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			353.52290	337.901	13.33	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,388.62290	1,432.701	13.33	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,017.26520	1,057.186	12.65	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			699.96280	678.479	12.67	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,024.06280	1,064.079	12.67	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			706.39170	684.717	12.64	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,010.49170	1,050.317	12.64	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			703.16520	681.586	12.65	0.00	0	0
Total £ / R Option											0.00	0	118,004
Total £ / R											16,038,611.40	906	189,615

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			0.10351		0.10386			0.00	0	2,759
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10515		0.10550			0.00	0	17,859
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10700		0.10736			0.00	0	50
Total ¥ / R Future											0.00	0	20,668
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Call			402.52590	368.334	9.92	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.10	Put			16.92590	17.734	9.92	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Call			15.66970	11.179	13.32	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.11	Put			630.06970	660.579	13.32	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Call			0.39790	0.277	17.06	0.00	0	0
¥ / R	On	15/09/2014	Foreign Exchange Option	0.12	Put			1,614.79790	1,649.677	17.06	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			46.85140	42.803	16.86	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,496.55140	1,528.003	16.86	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			633.58480	604.120	11.64	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			83.28480	89.320	11.64	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			165.95650	154.808	14.00	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			615.65650	640.008	14.00	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,747.56870	1,711.299	12.26	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			11.46870	11.799	12.26	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			872.53330	842.402	12.62	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			136.43330	142.902	12.62	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			357.99940	342.763	14.43	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			621.89940	643.263	14.43	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	20,668
€ / R	On	15/09/2014	Foreign Exchange Future			14.18810		14.22270			1,901,205.40	134	65,076
€ / R	On	12/12/2014	Foreign Exchange Future			14.41000		14.44450			720,500.00	50	13,844
€ / R	On	16/03/2015	Foreign Exchange Future			14.65530		14.69110			0.00	0	2,026
€ / R	On	12/06/2015	Foreign Exchange Future			14.89350		14.93070			0.00	0	150
Total € / R Future											2,621,705.40	184	81,096
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Call			415.10470	382.070	9.60	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.85	Put			42.40470	43.970	9.60	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Call			298.99700	270.285	9.54	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	16.34	Put			2,118.09230	2,152.449	16.93	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Call			116.94410	101.179	9.86	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.34	Put			234.24410	253.079	9.86	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Call			2.59530	1.746	14.36	0.00	0	49,000
€ / R	On	15/09/2014	Foreign Exchange Option	15.71	Put			1,489.89530	1,523.646	14.36	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Put			10.12140	8.798	9.73	0.00	0	21,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Call			131.04940	114.103	9.75	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.30	Put			208.34940	226.003	9.75	0.00	0	650
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Call			120.34170	104.286	9.84	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.33	Put			227.64170	246.186	9.84	0.00	0	800

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	16.34	Call			0.79230	0.549	16.93	0.00	0	800
€ / R	On	15/09/2014	Foreign Exchange Option	14.00	Put			76.29700	82.185	9.54	0.00	0	13,000
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Call			113.63030	98.156	9.89	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.35	Put			240.93030	260.056	9.89	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Call			110.40040	95.210	9.92	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	14.36	Put			247.70040	267.110	9.92	0.00	0	0
€ / R	On	15/09/2014	Foreign Exchange Option	13.54	Call			692.82140	656.898	9.73	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			83.68880	90.077	9.92	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,898.80740	1,933.653	14.90	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			821.92940	791.151	9.88	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			77.42940	81.151	9.88	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			813.45450	783.316	9.89	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			78.95450	83.316	9.89	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			788.18880	760.077	9.92	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			996.47510	963.051	10.13	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			51.97510	53.051	10.13	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			830.43060	799.492	9.89	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			75.93060	79.492	9.89	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			43.30740	43.653	14.90	0.00	0	1,737
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			412.63070	398.014	11.78	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			671.53070	692.714	11.78	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			409.48310	394.965	11.80	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			678.38310	699.665	11.80	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			415.80530	401.084	11.76	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			664.70530	685.784	11.76	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			960.01690	984.759	12.67	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			486.27810	473.659	12.64	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			945.57810	970.159	12.64	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			483.48520	470.947	12.65	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			952.78520	977.447	12.65	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			480.71690	468.259	12.67	0.00	0	0
Total € / R Option											0.00	0	110,374
Total € / R											2,621,705.40	184	191,470
AU\$ / R	On	15/09/2014	Foreign Exchange Future			9.85870		9.87070			0.00	0	12,990
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.94250		9.95960			0.00	0	11,093
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.04330		10.06070			0.00	0	702
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.14200		10.15990			0.00	0	50
Total AU\$ / R Future											0.00	0	24,835
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Call			348.05470	335.148	9.52	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.54	Put			17.35470	16.448	9.52	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Call			339.18410	326.248	9.49	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.55	Put			18.48410	17.548	9.49	0.00	0	0
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Call			330.37650	317.411	9.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	15/09/2014	Foreign Exchange Option	9.56	Put			19.67650	18.711	9.46	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			44.89890	41.059	12.11	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			885.29890	898.559	12.11	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			443.01420	427.357	9.96	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			93.41420	94.857	9.96	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			565.76260	549.138	9.96	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			56.16260	56.638	9.96	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			457.57030	441.767	9.96	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			87.97030	89.267	9.96	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			450.26160	434.531	9.96	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			90.66160	92.030	9.96	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			839.94390	852.919	11.99	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			317.28570	303.397	9.97	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			157.68570	160.897	9.97	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			194.93210	184.115	10.23	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			285.33210	291.615	10.23	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			49.54390	45.419	11.99	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			358.20870	347.642	10.64	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			297.50870	304.342	10.64	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			353.69850	342.737	10.64	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			302.99850	309.437	10.64	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			363.34990	352.597	10.63	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			292.64990	299.297	10.63	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			474.99590	484.894	11.44	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			382.50760	374.341	11.40	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			462.60760	472.341	11.40	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			378.68340	370.599	11.42	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			468.78340	478.599	11.42	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			374.89590	366.894	11.44	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											0.00	0	25,840
CAD/ R	On	15/09/2014	Foreign Exchange Future			9.71680		9.72660			0.00	0	100
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.84190		9.85370			0.00	0	0
Total CAD/ R Future											0.00	0	100
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Call			31.68200	27.682	10.04	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	9.99	Put			295.08200	300.882	10.04	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Call			30.12780	26.278	10.08	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.00	Put			303.52780	309.478	10.08	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Call			28.64380	24.941	10.11	0.00	0	0
CAD/ R	On	15/09/2014	Foreign Exchange Option	10.01	Put			312.04380	318.141	10.11	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			327.55540	334.330	10.62	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			177.69460	172.530	10.55	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			313.99460	320.630	10.55	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			174.44690	169.350	10.58	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			320.74690	327.450	10.58	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			171.25540	166.230	10.62	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			7.80450		2.85660			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			587.66320		607.13400			0.00	0	26,600
Total CF CANDO CAFH Future											0.00	0	26,600
Total CF CANDO CAFH											0.00	0	26,600
CF CANDCO	n	12/12/2014	Foreign Exchange Future			670.08560		690.29050			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			176.86050		-165.51230			0.00	0	4,362
Total CF CANDO CAFJ Future											0.00	0	4,362
Total CF CANDO CAFJ											0.00	0	4,362
CF CANDCO	n	12/12/2014	Foreign Exchange Future			523.73320		542.82450			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			24.77780		31.66990			0.00	0	5,000
Total CF CANDO CAFM Future											0.00	0	5,000
Total CF CANDO CAFM											0.00	0	5,000
CF CANDCO	n	02/09/2014	Foreign Exchange Future			27.25210		28.64710			0.00	0	6,000
Total CF CANDO CAFX Future											0.00	0	6,000
Total CF CANDO CAFX											0.00	0	6,000
CHF / R	On	15/09/2014	Foreign Exchange Future			11.71400		11.72290			0.00	0	3
CHF / R	On	12/12/2014	Foreign Exchange Future			11.90060		11.90900			0.00	0	2,521
CHF / R	On	16/03/2015	Foreign Exchange Future			12.10930		12.11840			0.00	0	175

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CHF / R Future											0.00	0	2,699
CHF / R	On	15/09/2014	Foreign Exchange Option	12.99	Call			3.74420	3.130	16.10	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	12.99	Put			1,270.84420	1,279.130	16.10	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Call			3.65850	3.060	16.15	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.00	Put			1,280.75850	1,289.060	16.15	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Call			3.57490	2.991	16.20	0.00	0	0
CHF / R	On	15/09/2014	Foreign Exchange Option	13.01	Put			1,290.67490	1,298.991	16.20	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Call			195.62330	191.154	12.09	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Put			526.62330	530.554	12.09	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Call			193.02820	188.605	12.12	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Put			534.02820	538.006	12.12	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Call			190.46960	186.095	12.15	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			541.46960	545.496	12.15	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			205.77370	202.632	13.86	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			1,077.37370	1,083.332	13.86	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			204.08980	200.970	13.88	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,085.68980	1,091.670	13.88	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			202.41950	199.322	13.90	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			1,094.01950	1,100.022	13.90	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	2,699
CNH / R	On	15/09/2014	Foreign Exchange Future			1.71930		1.72190			0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Future			1.73450		1.73830			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Put			2,781.57520	2,807.345	16.97	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Call			0.50740	0.303	17.29	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.01	Put			2,881.50740	2,907.303	17.29	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Call			0.65550	0.394	16.66	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	1.99	Put			2,681.65550	2,707.394	16.66	0.00	0	0
CNH / R	On	15/09/2014	Foreign Exchange Option	2.00	Call			0.57520	0.345	16.97	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			549.80050	570.496	10.79	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			411.65570	391.578	10.53	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			428.65570	446.578	10.53	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			367.96280	349.395	10.60	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			484.96280	504.395	10.60	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			332.80050	315.496	10.79	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			1.33850		1.33810			0.00	0	100

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
QUANTO €On 12/12/2014 Foreign Exchange Future			1.33910		1.33870			0.00	0	0
Total QUANTO € / \$ Future								0.00	0	100
Total QUANTO € / \$								0.00	0	100
RAIN On 15/09/2014 Foreign Exchange Future			20,689.56000		20,739.23000			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			4.88950		4.89590			0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Future			4.86710		4.87270			0.00	0	0
Total TRY / R Future								0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.74	Call			159.46300	152.509	7.04	0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.74	Put			3.56300	3.009	7.04	0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.75	Call			149.99610	143.008	6.91	0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.75	Put			4.09610	3.508	6.91	0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.76	Call			140.61260	133.593	6.79	0.00	0	0
TRY / R On 15/09/2014 Foreign Exchange Option	4.76	Put			4.71260	4.093	6.79	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.98	Call			52.03830	48.408	8.37	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.98	Put			159.33830	161.308	8.37	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.99	Call			49.25750	45.785	8.41	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.99	Put			166.55750	168.685	8.41	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	5.00	Call			46.60690	43.288	8.45	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	5.00	Put			173.90690	176.188	8.45	0.00	0	0
Total TRY / R Option								0.00	0	0
Total TRY / R								0.00	0	0
Total Futures								501 800 394.30	46,291	1,135,580
Total Options								13 181 229.60	39,000	2,158,219
Grand Total:								514,981,623.90	85,291	3,293,799