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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/09/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 22/09/2014 Foreign Exchange Future			11.13800		11.07880			0.00	0	0
\$ / R On 25/09/2014 Foreign Exchange Future			11.16930		11.08050			0.00	0	5,000
\$ / R On 26/09/2014 Foreign Exchange Future			11.16750		11.08200			0.00	0	1,500
\$ / R On 29/09/2014 Foreign Exchange Future			11.17290		11.08640			0.00	0	0
\$ / R On 30/09/2014 Foreign Exchange Future			11.17470		11.08780			0.00	0	1,748
\$ / R On 06/10/2014 Foreign Exchange Future			11.18560		11.12100			0.00	0	0
\$ / R On 08/10/2014 Foreign Exchange Future			11.18930		11.10220			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			11.22760		11.14080			0.00	0	668
\$ / R On 04/11/2014 Foreign Exchange Future			11.23860		11.15160			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			11.24040		11.15340			0.00	0	0
\$ / R On 12/11/2014 Foreign Exchange Future			11.25330		11.16610			0.00	0	711
\$ / R On 25/11/2014 Foreign Exchange Future			11.27710		11.18960			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			11.28290		11.19530			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			11.30600		11.21790			0.00	0	1,800
\$ / R On 11/12/2014 Foreign Exchange Future			11.30790		11.21980			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			11.30980		11.22170			628,632,613.40	55,583	895,482
\$ / R On 15/12/2014 Foreign Exchange Future			11.31560		11.22740			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.33090		11.24250			0.00	0	0
\$ / R On 28/01/2015 Foreign Exchange Future			11.40410		11.31580			0.00	0	2,300
\$ / R On 25/02/2015 Foreign Exchange Future			11.46160		11.37280			0.00	0	2,421
\$ / R On 26/02/2015 Foreign Exchange Future			11.46360		11.37490			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	27/02/2015	Foreign Exchange Future			11.46570		11.37690			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.50060		11.41150			114,534,475.40	9,959	111,164
\$ / R	On	27/03/2015	Foreign Exchange Future			11.52320		11.43410			0.00	0	2,435
\$ / R	On	28/04/2015	Foreign Exchange Future			11.59050		11.50010			0.00	0	2,450
\$ / R	On	27/05/2015	Foreign Exchange Future			11.65140		11.55990			0.00	0	1,375
\$ / R	On	12/06/2015	Foreign Exchange Future			11.68500		11.59290			5,842,500.00	500	19,998
\$ / R	On	26/06/2015	Foreign Exchange Future			11.71450		11.62190			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.78470		11.69100			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.84650		11.75170			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.88480		11.78940			0.00	0	1,060
\$ / R	On	28/09/2015	Foreign Exchange Future			11.91410		11.81820			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.97300		11.87820			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			12.02800		11.93410			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			12.05940		11.96610			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			12.07900		11.98610			0.00	0	0
<b>Total \$ / R Future</b>											<b>749,009,588.80</b>	<b>66,042</b>	<b>1,055,498</b>
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			339.21550	398.000	10.96	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			0.41550	0.000	10.96	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			578.81900	638.000	10.96	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			0.01900	0.000	10.96	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			538.83090	598.000	10.96	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			0.03090	0.000	10.96	0.00	0	0
\$ / R	On	25/09/2014	Foreign Exchange Option	10.94	Call			158.12260	231.562	13.24	0.00	0	5,000
\$ / R	On	25/09/2014	Foreign Exchange Option	10.94	Put			17.62260	2.262	13.24	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			288.63600	368.171	14.15	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			6.63600	0.671	14.15	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			0.01140	0.010	40.51	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,018.01140	1,932.510	40.51	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,786.40000	2,872.900	13.00	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	13.00	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			161.52700	222.414	11.43	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			35.12700	9.514	11.43	0.00	0	0
\$ / R	On	30/09/2014	Foreign Exchange Option	10.70	Call			393.95520	476.137	13.93	0.00	0	0
\$ / R	On	30/09/2014	Foreign Exchange Option	10.70	Put			6.15520	1.437	13.93	0.00	0	0
\$ / R	On	06/10/2014	Foreign Exchange Option	11.12	Call			0.00000	131.151	10.87	1,311,515.00	10,000	10,000
\$ / R	On	06/10/2014	Foreign Exchange Option	11.12	Put			0.00000	65.551	10.87	0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			377.29820	456.291	12.41	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			15.09820	6.990	12.41	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			118.24910	145.255	10.94	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			227.44910	167.655	10.94	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			0.38430	0.439	18.78	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,189.58430	2,102.839	18.78	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,840.80430	2,927.608	24.30	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.00430	0.008	24.30	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			373.76560	445.921	9.91	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	29/10/2014	Foreign Exchange Option	10.80	Put			32.96560	18.320	9.91	0.00	0	500
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			994.62250	1,080.876	13.27	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			3.02250	2.276	13.27	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			30.45030	33.743	14.39	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			788.85030	705.143	14.39	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			154.19170	189.443	10.84	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			200.79170	149.043	10.84	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			433.62020	507.765	9.91	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			30.22020	17.365	9.91	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Call			427.84910	499.254	10.04	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Put			41.74910	25.954	10.04	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			3.87420	4.048	19.75	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,424.27420	2,336.948	19.75	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			446.06150	515.233	10.18	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			56.46150	38.133	10.18	0.00	0	500
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,895.35340	2,982.941	20.21	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.05340	0.041	20.21	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			193.81080	228.892	11.01	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			248.51080	195.992	11.01	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			500.74580	569.297	10.20	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			62.84580	43.297	10.20	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			311.51290	362.619	10.71	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			161.71290	124.719	10.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,671.95400	2,759.978	18.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.25400	0.178	18.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,222.48330	2,310.409	17.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			0.78330	0.609	17.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			2,132.61650	2,220.549	16.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			0.91650	0.748	16.92	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,783.42530	1,871.225	15.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			1.72530	1.424	15.26	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,723.63110	1,811.397	14.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			1.93110	1.597	14.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,663.86450	1,751.592	14.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			2.16450	1.792	14.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,624.03760	1,711.737	14.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			2.33760	1.937	14.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,445.03570	1,532.571	13.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			3.33570	2.771	13.64	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,345.79390	1,433.203	13.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			4.09390	3.403	13.17	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,226.97570	1,314.185	12.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			5.27570	4.385	12.60	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,177.57940	1,264.685	12.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			5.87940	4.885	12.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			1,128.26370	1,215.251	12.12	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			6.56370	5.451	12.12	0.00	0	6,581

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	10.30	Call			934.39990	1,019.647	11.46	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			12.69990	9.847	11.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			896.15830	980.977	11.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			14.45830	11.177	11.35	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			886.63320	971.336	11.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			14.93320	11.536	11.32	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			877.12220	961.706	11.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			15.42220	11.906	11.29	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			858.14670	942.481	11.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			16.44670	12.681	11.23	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			839.23460	923.304	11.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			17.53460	13.504	11.18	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			801.61880	885.107	11.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			19.91880	15.307	11.07	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			792.26040	875.593	11.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			20.56040	15.793	11.04	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			755.02770	837.686	10.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			23.32770	17.886	10.92	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			745.77160	828.250	10.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			24.07160	18.450	10.90	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			727.32740	809.428	10.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			25.62740	19.628	10.84	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			699.83710	781.331	10.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			28.13710	21.531	10.75	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			654.53240	734.898	10.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			32.83240	25.098	10.61	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			627.68730	707.298	10.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			35.98730	27.498	10.53	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			568.88340	643.769	10.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			47.18340	33.969	10.33	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			544.92500	616.958	10.24	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			53.22500	37.158	10.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			537.05720	608.080	10.22	0.00	0	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			55.35720	38.280	10.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			529.24790	599.252	10.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			57.54790	39.452	10.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			506.18950	574.614	10.24	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			64.48950	44.814	10.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			491.12910	558.469	10.27	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			69.42910	48.669	10.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Call			483.69360	550.483	10.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Put			71.99360	50.683	10.29	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			476.32420	542.558	10.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			74.62420	52.758	10.31	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			469.01830	534.692	10.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			77.31830	54.891	10.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			454.60530	519.140	10.36	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	10.85	Put			82.90530	59.340	10.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			447.49760	511.456	10.37	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			85.79760	61.656	10.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			419.74520	481.356	10.44	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			98.04520	71.556	10.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			399.65130	459.462	10.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			107.95130	79.662	10.49	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Call			393.09090	452.295	10.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Put			111.39090	82.495	10.51	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			386.60230	445.198	10.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			114.90230	85.398	10.52	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			380.18190	438.168	10.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			118.48190	88.368	10.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			355.20870	410.729	10.61	0.00	0	32,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			133.50870	100.929	10.61	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			319.87590	371.661	10.71	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			158.17590	121.861	10.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			314.23470	365.398	10.72	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			162.53470	125.598	10.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Call			303.16710	353.083	10.76	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Put			171.46710	133.283	10.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			297.73850	347.032	10.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			176.03850	137.232	10.77	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			292.38250	341.054	10.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			180.68250	141.254	10.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			271.65770	317.854	10.86	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			199.95770	158.054	10.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			247.31560	290.459	10.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			225.61560	180.659	10.94	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Call			0.00000	264.832	11.03	2,648,316.00	10,000	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Put			0.00000	205.032	11.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Call			199.66180	229.147	11.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Put			307.96180	249.347	11.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			196.42680	225.346	11.28	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			314.72680	255.546	11.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			178.17800	203.886	11.55	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			356.47800	294.086	11.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			151.81630	172.821	11.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			430.11630	363.021	11.98	0.00	0	600
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			140.32520	159.265	12.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			468.62520	399.465	12.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			127.84610	144.544	12.46	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			516.14610	444.744	12.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			123.97980	139.983	12.55	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			532.27980	460.183	12.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			122.09970	137.767	12.59	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			540.39970	467.967	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	12/12/2014	Foreign Exchange Option	11.75	Call			103.51850	115.873	13.07	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Put			631.81850	556.073	13.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Call			99.15390	110.630	13.20	0.00	0	4,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Put			657.45390	580.830	13.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			88.60990	98.007	13.56	0.00	0	38,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Put			726.90990	648.207	13.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			78.41460	86.079	13.97	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			806.71460	726.279	13.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			73.41190	80.245	14.19	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			851.71190	770.445	14.19	0.00	0	598
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			72.46180	79.139	14.24	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			860.76180	779.339	14.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			64.61750	70.026	14.65	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			942.91750	860.226	14.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			51.50580	54.905	15.52	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,119.80580	1,035.105	15.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			50.92150	54.237	15.56	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,129.22150	1,044.437	15.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			39.20260	42.457	16.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,317.50260	1,232.657	16.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			21.88400	22.680	18.18	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,800.18400	1,712.880	18.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			20.54350	21.175	18.39	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			1,858.84350	1,771.375	18.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			17.13820	17.380	19.03	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,035.43820	1,947.580	19.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			16.80940	17.015	19.10	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,055.10940	1,967.215	19.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			9.75480	11.350	20.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,388.05480	2,301.550	20.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			1.79370	2.499	19.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			2,980.09370	2,892.699	19.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,721.92280	2,809.955	18.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.22280	0.155	18.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			1.63120	2.301	19.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,009.93120	2,922.501	19.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.25260	0.397	19.02	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,618.55260	3,530.597	19.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,221.75890	3,309.838	20.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.05890	0.038	20.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,771.89540	2,859.935	19.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.19540	0.135	19.04	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			498.09380	565.367	10.24	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			70.69380	49.767	10.24	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			6.39860	7.864	19.79	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,578.99860	2,492.264	19.79	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,942.75600	3,031.087	19.48	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.25600	0.187	19.48	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			274.75650	317.912	10.95	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			232.25650	187.012	10.95	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			32.98350	31.301	22.35	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			2,987.18350	2,897.201	22.35	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			3,016.57930	3,104.759	18.73	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.77930	0.659	18.73	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			605.70070	674.459	10.38	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			89.90070	70.359	10.38	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			361.32160	407.710	11.03	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			245.52160	203.610	11.03	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			670.33320	743.219	10.50	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			97.53320	81.619	10.50	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			49.01640	48.051	22.91	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,176.21640	3,086.452	22.91	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			452.92300	503.663	10.92	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			228.02300	190.063	10.92	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,076.22540	3,164.749	18.10	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			1.32540	1.149	18.10	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			419.01990	466.881	11.07	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			262.11990	221.181	11.07	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,336.59110	1,422.853	11.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			25.09110	22.253	11.95	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,128.58700	1,211.584	11.18	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			37.08700	30.984	11.18	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			967.10420	1,046.636	10.91	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			10.60020	9.464	14.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,589.48230	7,500.575	24.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,412.57040	3,501.459	18.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			1.07040	0.859	18.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,416.75570	2,505.194	15.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			5.25570	4.594	15.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,922.10020	2,010.064	14.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,685.02340	1,602.513	16.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			93.33950	99.588	16.76	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,731.83950	1,648.988	16.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			61.08130	60.794	20.99	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,849.58130	2,760.194	20.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.98230	1.175	24.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			425.22960	369.922	11.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			210.02370	228.896	13.37	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			798.52370	728.296	13.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			128.03150	137.829	15.41	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,326.53150	1,247.229	15.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			96.52340	103.113	16.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			166.54700	135.435	10.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			571.92710	629.479	10.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			170.42710	138.879	10.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			372.51730	413.881	11.43	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			361.01730	313.281	11.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			336.72960	370.522	11.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			101.89240	86.385	10.58	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			642.12100	708.503	10.45	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			130.62100	107.903	10.45	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			584.21910	642.645	10.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			162.71910	132.045	10.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			578.04700	636.035	10.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			55.60420	46.036	10.91	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			958.33100	1,037.695	10.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			56.83100	47.095	10.90	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			755.55060	830.096	10.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			94.05060	79.496	10.62	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			723.39240	796.985	10.58	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			742.13440	815.429	10.62	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			108.03440	92.229	10.62	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			66.69240	68.435	24.00	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,482.59240	3,395.235	24.00	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			78.77500	88.005	24.44	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,728.67500	3,647.505	24.44	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			819.27590	892.695	10.75	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			119.17590	102.195	10.75	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			884.93520	961.410	10.85	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			125.03520	110.010	10.85	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			82.02790	89.532	24.04	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,002.12790	3,918.132	24.04	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			711.23450	771.660	10.77	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			218.33450	186.660	10.77	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			409.50260	443.793	12.45	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			606.60260	548.793	12.45	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			406.53240	440.522	12.48	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			210.06500	180.957	10.78	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,797.83820	1,716.089	16.52	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			977.65660	1,055.990	10.94	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			114.75660	100.990	10.94	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			961.67610	1,039.641	10.93	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			118.77610	104.641	10.93	0.00	0	25,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			722.96500	785.957	10.78	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			613.63240	555.522	12.48	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			403.59090	437.282	12.51	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			620.69090	562.282	12.51	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			191.76580	204.226	15.93	0.00	0	25,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,598.86580	1,519.226	15.93	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			170.73820	181.089	16.52	0.00	0	22,850
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			954.43410	1,031.842	10.95	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			132.53410	117.342	10.95	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			84.76440	88.917	23.80	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,342.86440	4,254.417	23.80	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			92.77150	102.964	23.86	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,551.77150	4,468.264	23.86	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,032.25540	1,109.933	11.07	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			141.25540	125.233	11.07	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,098.78310	1,176.655	11.12	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			147.08310	130.155	11.12	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			97.02320	103.922	23.69	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,845.32320	4,757.422	23.69	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			701.16730	750.564	11.77	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			421.76730	375.764	11.77	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			521.64560	557.263	13.02	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			732.24560	672.463	13.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			992.00270	1,064.664	11.16	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			202.60270	179.863	11.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			710.09850	760.100	11.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			410.69850	365.300	11.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			307.06150	325.556	15.79	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,577.66150	1,500.756	15.79	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,332.54420	1,417.844	11.29	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			103.14420	93.044	11.29	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,298.01500	1,382.812	11.23	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			108.61500	98.012	11.23	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			399.33070	425.026	14.35	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			1,109.93070	1,040.226	14.35	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			705.61610	755.314	11.74	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			416.21610	370.514	11.74	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,171.67750	1,248.670	11.16	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			153.47750	134.570	11.16	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			101.70880	106.970	23.38	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,083.50880	4,992.870	23.38	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			108.51500	118.431	23.29	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,210.31500	5,125.432	23.29	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,238.33650	1,315.317	11.29	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			160.13650	142.317	11.29	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,300.93870	1,377.490	11.42	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			166.83870	149.490	11.42	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			97.47020	109.639	23.12	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,613.37020	5,531.639	23.12	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			28.25400	26.984	14.08	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,745.41270	2,837.337	13.93	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			29.31270	27.937	13.93	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,189.80980	1,260.918	11.53	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			223.70980	201.518	11.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,843.33490	2,935.464	14.22	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	11/12/2015	Foreign Exchange Option	9.15	Put			27.23490	26.064	14.22	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,794.35400	2,886.385	14.08	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,357.04430	1,435.771	11.55	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			170.94430	156.771	11.55	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,115.18210	1,183.626	11.64	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			269.08210	244.627	11.64	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			93.93550	105.499	23.09	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,977.83550	5,896.498	23.09	0.00	0	0
<b>Total \$ / R Option</b>											<b>3,959,831.00</b>	<b>20,000</b>	<b>1,385,131</b>
<b>Total \$ / R</b>											<b>752,969,419.80</b>	<b>86,042</b>	<b>2,440,629</b>
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			11.30980		11.22170			644,658.60	57	1,156
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.50060		11.41150			57,503.00	5	59
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.68500		11.59290			58,425.00	5	5
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			11.88480		11.78940			0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>760,586.60</b>	<b>67</b>	<b>1,220</b>
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			31,472.67760	25,554.627	11.28	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			19,324.65960	22,161.294	11.33	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			32,154.65960	26,181.294	11.33	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			19,012.46210	21,794.193	11.37	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			32,842.46210	26,814.193	11.37	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			55,285.34180	62,586.521	10.27	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			5,115.34180	3,606.521	10.27	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			19,642.67760	22,534.627	11.28	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			42,599.67220	47,207.928	11.15	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			29,449.67220	25,147.928	11.15	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			20,333.48650	16,830.571	10.72	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			51,918.10160	57,282.102	10.74	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			20,768.10160	17,222.102	10.74	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			51,357.54540	56,678.568	10.76	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			21,207.54540	17,618.568	10.76	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			52,483.48650	57,890.571	10.72	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			31,558.11060	27,614.246	11.26	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			60,842.16140	66,180.572	11.22	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			30,552.16140	26,680.572	11.22	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			60,342.90600	65,645.130	11.24	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			31,052.90600	27,145.130	11.24	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			59,848.11060	65,114.246	11.26	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			61,894.65420	66,262.235	12.27	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			53,954.65420	48,782.235	12.27	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			62,661.10970	67,083.129	12.22	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			52,721.10970	47,603.129	12.22	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			62,276.39780	66,671.119	12.25	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			53,336.39780	48,191.119	12.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>420</b>
<b>Total \$ / R MAXI</b>											<b>760,586.60</b>	<b>67</b>	<b>1,640</b>
£ / R	On	17/10/2014	Foreign Exchange Future			18.30530		18.13490			0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Future			18.46520		18.29250			201,141,423.60	10,893	37,750
£ / R	On	23/01/2015	Foreign Exchange Future			18.59470		18.42160			0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Future			18.75610		18.58100			3,751,220.00	200	1,000
£ / R	On	12/06/2015	Foreign Exchange Future			19.03260		18.85240			8,088,855.00	425	365
£ / R	On	14/09/2015	Foreign Exchange Future			19.33170		19.14600			0.00	0	0
<b>Total £ / R Future</b>											<b>212,981,498.60</b>	<b>11,518</b>	<b>39,115</b>
£ / R	On	17/10/2014	Foreign Exchange Option	17.65	Call			533.74640	682.301	11.20	0.00	0	0
£ / R	On	17/10/2014	Foreign Exchange Option	17.65	Put			48.84640	27.001	11.20	0.00	0	1,650
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			832.23780	972.951	9.85	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			89.73780	57.751	9.85	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			294.85490	360.577	10.88	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			502.35490	395.377	10.88	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Call			136.09070	166.195	12.33	0.00	0	16,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Put			1,033.59070	890.995	12.33	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Call			112.13910	140.810	12.64	0.00	0	5,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Put			1,159.63910	1,015.610	12.64	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Call			911.96750	1,065.503	10.18	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Put			69.46750	50.303	10.18	0.00	0	2,500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			840.04150	982.123	9.88	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			87.54150	56.923	9.88	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			824.47270	964.573	9.86	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			91.97270	59.373	9.86	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			33.61540	38.494	16.10	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,312.01540	3,143.794	16.10	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			33.12660	37.927	16.13	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,331.52660	3,163.227	16.13	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			272.53220	315.610	12.16	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			950.93220	820.910	12.16	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			270.31500	313.019	12.17	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			958.71500	828.319	12.17	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			55.62520	64.038	15.21	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,674.02520	2,509.338	15.21	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			449.23340	525.306	11.09	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			527.63340	430.606	11.09	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			402.68700	467.110	11.24	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			611.08700	502.410	11.24	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			274.76970	318.224	12.14	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			943.16970	813.524	12.14	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			576.47880	673.325	10.84	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			374.87880	298.625	10.84	0.00	0	9,605

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	19.29	Call			374.10010	419.891	12.42	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,083.10010	953.791	12.42	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			371.76260	417.217	12.44	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,090.76260	961.117	12.44	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			369.44230	414.568	12.45	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,098.44230	968.468	12.45	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			449.90780	506.409	11.91	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			868.90780	750.309	11.91	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			791.28520	854.331	11.85	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			788.88520	671.731	11.85	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			787.46840	849.900	11.86	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			795.06840	677.300	11.86	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			795.37910	858.784	11.83	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			782.97910	666.184	11.83	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			1,011.10850	1,103.712	12.00	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			825.10850	732.012	12.00	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			1,019.37390	1,112.610	11.97	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			813.37390	720.910	11.97	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			1,015.23180	1,108.147	11.98	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			819.23180	726.447	11.98	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>64,224</b>
<b>Total £ / R</b>											<b>212,981,498.60</b>	<b>11,518</b>	<b>103,339</b>
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10387		0.10303			0.00	0	15,514
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10578		0.10492			0.00	0	25
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>15,539</b>
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			10.15590	10.075	16.32	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,707.05590	1,622.775	16.32	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			383.84060	439.349	9.64	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			80.74060	52.049	9.64	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			60.55410	64.548	13.23	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			757.45410	677.248	13.23	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,502.23670	1,586.562	12.23	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			9.83670	8.962	12.23	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			635.28740	697.558	11.68	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			142.88740	119.958	11.68	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			220.49420	241.869	14.09	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			728.09420	664.269	14.09	0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>											<b>0.00</b>	<b>0</b>	<b>15,539</b>
€ / R	On	29/10/2014	Foreign Exchange Future			14.40360		14.30810			0.00	0	2,000
€ / R	On	26/11/2014	Foreign Exchange Future			14.47750		14.38100			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	12/12/2014	Foreign Exchange Future			14.51370		14.41670			232,219.20	16	73,889
€ / R	On	16/03/2015	Foreign Exchange Future			14.76970		14.67220			98,262,814.10	6,653	24,910
€ / R	On	12/06/2015	Foreign Exchange Future			15.02170		14.92150			7,510,850.00	500	600
€ / R	On	14/09/2015	Foreign Exchange Future			15.30430		15.20050			76,521.50	5	20
<b>Total € / R Future</b>											<b>106,082,404.80</b>	<b>7,174</b>	<b>103,419</b>
€ / R	On	29/10/2014	Foreign Exchange Option	14.34	Call			180.36880	218.732	10.15	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.34	Put			212.26880	155.132	10.15	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.35	Call			176.35080	213.540	10.16	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.35	Put			218.25080	159.940	10.16	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.36	Call			172.41150	208.434	10.17	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.36	Put			224.31150	164.834	10.17	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Call			282.40250	326.859	10.40	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Put			241.40250	189.359	10.40	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Call			277.58100	321.414	10.41	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Put			246.58100	193.914	10.41	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Call			272.82110	316.034	10.42	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Put			251.82110	198.534	10.42	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			944.22670	1,033.661	10.27	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			27.52670	19.961	10.27	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			114.87140	85.571	10.10	0.00	0	4,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Call			108.04950	119.567	12.54	0.00	0	4,500
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			50.26310	36.688	10.01	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			82.10400	89.722	13.21	0.00	0	7,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			48.90250	35.675	10.02	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			731.23570	813.577	9.97	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			54.53570	39.877	9.97	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			541.57140	609.271	10.10	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Call			437.91600	495.697	10.27	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Put			171.21600	131.997	10.27	0.00	0	3,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Put			841.34950	755.867	12.54	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			90.57720	99.262	12.95	0.00	0	25,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			963.87720	875.562	12.95	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			756.96310	840.388	10.01	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			774.27300	858.387	10.03	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			47.57300	34.687	10.03	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			765.60250	849.375	10.02	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			1,035.40400	946.022	13.21	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			28.73320	30.889	15.99	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,912.03320	1,817.189	15.99	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			632.65210	567.974	11.65	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			674.83880	608.686	11.80	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			358.79930	391.124	11.70	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			646.59930	581.424	11.70	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			276.09680	301.537	12.46	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			883.89680	811.837	12.46	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
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			364.85210	397.674	11.65	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			161.01680	137.245	10.24	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			361.81150	394.384	11.68	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			639.61150	574.684	11.68	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			232.20070	254.030	12.99	0.00	0	7,100
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,060.00070	984.330	12.99	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			347.03880	378.386	11.80	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			108.10560	96.068	10.43	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			332.94440	363.120	11.91	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			710.74440	643.420	11.91	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			826.80010	901.431	10.21	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			154.60010	131.731	10.21	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			813.21680	886.945	10.24	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			269.56100	294.456	12.54	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			907.36100	834.756	12.54	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			980.30560	1,065.768	10.43	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			445.46270	477.133	12.52	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			913.96270	845.433	12.52	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			442.82760	474.282	12.55	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			921.32760	852.582	12.55	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			440.20740	471.447	12.57	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			928.70740	859.747	12.57	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			759.17730	701.355	12.17	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			716.09900	761.837	12.19	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			765.59900	707.537	12.19	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			712.53630	758.036	12.21	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			772.03630	713.736	12.21	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			719.67730	765.655	12.17	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>119,937</b>
<b>Total € / R</b>											<b>106,082,404.80</b>	<b>7,174</b>	<b>223,356</b>
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.97100		9.97680			4,985,500.00	500	9,718
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.07170		10.07810			2,517,925.00	250	4,560
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.17100		10.17590			2,542,750.00	250	1,300
AU\$ / R	On	14/09/2015	Foreign Exchange Future			10.28150		10.28440			0.00	0	300
<b>Total AU\$ / R Future</b>											<b>10,046,175.00</b>	<b>1,000</b>	<b>15,878</b>
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			840.75500	843.364	11.01	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			415.18260	404.611	8.97	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			48.38260	43.611	8.97	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			552.21750	541.687	9.07	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			431.23570	420.953	8.98	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			44.43570	39.953	8.98	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			423.17750	412.750	8.97	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			46.37750	41.750	8.97	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	12/12/2014	Foreign Exchange Option	10.75	Put			793.84510	795.926	10.91	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			17.55500	14.364	11.01	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			277.09920	263.812	8.85	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			100.29920	92.812	8.85	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			145.12090	134.020	9.07	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			218.32090	213.020	9.07	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			20.64510	16.926	10.91	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			25.41750	20.687	9.07	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			252.49120	252.382	10.35	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			325.41270	318.842	10.35	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			257.31270	257.142	10.35	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			335.82780	329.381	10.35	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			247.72780	247.681	10.35	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			330.59120	324.082	10.35	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			424.17070	425.608	11.29	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			356.23840	352.777	11.31	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			430.33840	431.777	11.31	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			352.44570	348.983	11.33	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			436.54570	437.983	11.33	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			360.07070	356.608	11.29	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			517.27160	517.078	11.72	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			449.28260	446.144	11.68	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			504.88260	504.644	11.68	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			445.46060	442.344	11.70	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			511.06060	510.844	11.70	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			441.67160	438.578	11.72	0.00	0	0
<b>Total AU\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>1,005</b>
<b>Total AU\$ / R</b>											<b>10,046,175.00</b>	<b>1,000</b>	<b>16,883</b>
CAD/ R	On	12/12/2014	Foreign Exchange Future			10.24880		10.23370			0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			10.39820		10.38290			0.00	0	75
<b>Total CAD/ R Future</b>											<b>0.00</b>	<b>0</b>	<b>75</b>
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			331.13300	341.335	9.66	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			87.43300	82.535	9.66	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			324.24660	334.362	9.66	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			90.54660	85.562	9.66	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			317.43800	327.467	9.66	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			93.73800	88.667	9.66	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			163.82450	159.906	9.92	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			449.30260	460.705	9.90	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			156.40260	152.505	9.90	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			442.98560	454.377	9.91	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			160.08560	156.177	9.91	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			436.72450	448.106	9.92	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
<b>Total CAD/ R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>								<b>0.00</b>	<b>0</b>	<b>75</b>
CF CANDCO n 12/12/2014 Foreign Exchange Future			55.76180		-47.48400			0.00	0	1,942
<b>Total CF CANDO CAF C Future</b>								<b>0.00</b>	<b>0</b>	<b>1,942</b>
<b>Total CF CANDO CAF C</b>								<b>0.00</b>	<b>0</b>	<b>1,942</b>
CF CANDCO n 12/12/2014 Foreign Exchange Future			1,061.95980		986.92240			0.00	0	26,600
<b>Total CF CANDO CAF E Future</b>								<b>0.00</b>	<b>0</b>	<b>26,600</b>
<b>Total CF CANDO CAF E</b>								<b>0.00</b>	<b>0</b>	<b>26,600</b>
CF CANDCO n 12/12/2014 Foreign Exchange Future			1,160.22960		1,084.48950			0.00	0	2,913
<b>Total CF CANDO CAF H Future</b>								<b>0.00</b>	<b>0</b>	<b>2,913</b>
<b>Total CF CANDO CAF H</b>								<b>0.00</b>	<b>0</b>	<b>2,913</b>
CF CANDCO n 12/12/2014 Foreign Exchange Future			102.62530		-140.07580			0.00	0	4,362
<b>Total CF CANDO CAF J Future</b>								<b>0.00</b>	<b>0</b>	<b>4,362</b>
<b>Total CF CANDO CAF J</b>								<b>0.00</b>	<b>0</b>	<b>4,362</b>
CF CANDCO n 12/12/2014 Foreign Exchange Future			981.37020		905.04330			0.00	0	1,871
<b>Total CF CANDO CAF K Future</b>								<b>0.00</b>	<b>0</b>	<b>1,871</b>
<b>Total CF CANDO CAF K</b>								<b>0.00</b>	<b>0</b>	<b>1,871</b>
CHF / R On 12/12/2014 Foreign Exchange Future			12.01830		11.94520			0.00	0	6,802
CHF / R On 16/03/2015 Foreign Exchange Future			12.23540		12.16230			611,770.00	50	200
<b>Total CHF / R Future</b>								<b>611,770.00</b>	<b>50</b>	<b>7,002</b>
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Call			161.21460	169.317	11.65	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Put			456.01460	391.017	11.65	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Call			158.62760	166.450	11.68	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Put			463.42760	398.150	11.68	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Call			156.08320	163.631	11.72	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Put			470.88320	405.331	11.72	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			183.20210	190.551	13.66	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			1,010.90210	945.151	13.66	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			181.54760	188.753	13.68	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			1,019.24760	953.353	13.68	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			179.91360	186.972	13.71	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			1,027.61360	961.572	13.71	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
<b>Total CHF / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>											<b>611,770.00</b>	<b>50</b>	<b>7,002</b>
CNH / R	On	12/12/2014	Foreign Exchange Future			1.82540		1.81330			0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Future			1.84370		1.83140			0.00	0	0
<b>Total CNH / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			693.39730	778.702	10.73	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			160.39730	124.702	10.73	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			841.72130	937.245	10.75	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			108.72130	83.245	10.75	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			765.74240	854.251	10.65	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			132.74240	100.251	10.65	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			717.57040	800.695	11.03	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			403.57040	363.695	11.03	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			668.40740	744.479	11.10	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			454.40740	407.479	11.10	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			776.18010	859.868	10.97	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			362.18010	322.868	10.97	0.00	0	0
<b>Total CNH / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.28330		1.28470			0.00	0	180
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.28430		1.28570			0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>180</b>
<b>Total QUANTO € / \$</b>											<b>0.00</b>	<b>0</b>	<b>180</b>
RAIN	On	12/12/2014	Foreign Exchange Future			21,501.34000		21,346.30000			0.00	0	0
<b>Total RAIN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	12/12/2014	Foreign Exchange Future			4.94670		4.93050			0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Future			4.92010		4.90390			0.00	0	0
<b>Total TRY / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			43.09220	48.363	6.82	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			92.59220	81.663	6.82	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			40.05300	44.948	6.89	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			99.55300	88.248	6.89	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			37.21550	41.753	6.95	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			106.71550	95.053	6.95	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	16/03/2015	Foreign Exchange Option	4.99	Call			83.29060	87.790	8.73	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			169.39060	157.690	8.73	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			80.06010	84.344	8.77	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			176.16010	164.243	8.77	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			76.94260	81.016	8.80	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			183.04260	170.916	8.80	0.00	0	0
<b>Total TRY / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>											<b>1 079 492 023.80</b>	<b>85,851</b>	<b>1,275,614</b>
<b>Total Options</b>											<b>3 959 831.00</b>	<b>20,000</b>	<b>1,570,717</b>
<b>Grand Total:</b>											<b>1,083,451,854.80</b>	<b>105,851</b>	<b>2,846,331</b>