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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 25/09/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 25/09/2014 Foreign Exchange Future			11.19140		11.13970			55,957,000.00	5,000	0
\$ / R On 26/09/2014 Foreign Exchange Future			11.21140		11.14340			0.00	0	162
\$ / R On 29/09/2014 Foreign Exchange Future			11.21140		11.14660			0.00	0	0
\$ / R On 30/09/2014 Foreign Exchange Future			11.20770		11.14760			0.00	0	468
\$ / R On 06/10/2014 Foreign Exchange Future			11.21880		11.15630			0.00	0	0
\$ / R On 08/10/2014 Foreign Exchange Future			11.22250		11.15990			0.00	0	0
\$ / R On 20/10/2014 Foreign Exchange Future			11.24460		11.18170			0.00	0	1,280
\$ / R On 27/10/2014 Foreign Exchange Future			11.25740		11.24000			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			11.26110		11.19810			0.00	0	668
\$ / R On 04/11/2014 Foreign Exchange Future			11.27220		11.20910			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			11.27400		11.21090			0.00	0	0
\$ / R On 10/11/2014 Foreign Exchange Future			11.28320		11.22000			0.00	0	1,338
\$ / R On 12/11/2014 Foreign Exchange Future			11.28690		11.22370			0.00	0	711
\$ / R On 25/11/2014 Foreign Exchange Future			11.31080		11.24740			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			11.31640		11.25310			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			11.33990		11.27640			0.00	0	1,800
\$ / R On 11/12/2014 Foreign Exchange Future			11.34190		11.27830			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			11.34380		11.28020			1,998,289,776.60	176,157	974,050
\$ / R On 15/12/2014 Foreign Exchange Future			11.34970		11.28600			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.36540		11.30150			0.00	0	0
\$ / R On 28/01/2015 Foreign Exchange Future			11.43840		11.37400			0.00	0	2,300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/02/2015	Foreign Exchange Future			11.49560		11.43080			0.00	0	2,421
\$ / R	On	26/02/2015	Foreign Exchange Future			11.49770		11.43290			0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Future			11.49970		11.43490			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.53440		11.46940			63,220,046.40	5,481	115,619
\$ / R	On	27/03/2015	Foreign Exchange Future			11.55690		11.49180			0.00	0	2,435
\$ / R	On	28/04/2015	Foreign Exchange Future			11.62300		11.55810			0.00	0	2,450
\$ / R	On	27/05/2015	Foreign Exchange Future			11.68300		11.61830			0.00	0	1,375
\$ / R	On	12/06/2015	Foreign Exchange Future			11.71610		11.65150			74,631,557.00	6,370	18,138
\$ / R	On	26/06/2015	Foreign Exchange Future			11.74500		11.68050			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.81470		11.75010			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.87610		11.81120			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.91430		11.84910			4,765,720.00	400	1,460
\$ / R	On	28/09/2015	Foreign Exchange Future			11.94390		11.87860			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			12.00330		11.93810			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			12.05850		11.99360			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			12.09010		12.02540			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			12.10990		12.04520			0.00	0	0
Total \$ / R Future											2,196,864,100.00	193,408	1,132,061
\$ / R	On	25/09/2014	Foreign Exchange Option	10.94	Call			201.95730	251.400	10.88	0.00	0	0
\$ / R	On	25/09/2014	Foreign Exchange Option	10.94	Put			2.25730	0.000	10.88	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			344.07780	411.424	22.31	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			0.67780	0.024	22.31	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			0.01670	0.000	45.58	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			1,956.61670	1,888.600	45.58	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,846.60000	2,911.400	13.27	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	13.27	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			197.47360	253.272	11.90	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			10.87360	1.872	11.90	0.00	0	0
\$ / R	On	30/09/2014	Foreign Exchange Option	10.70	Call			449.18030	507.838	14.15	0.00	0	0
\$ / R	On	30/09/2014	Foreign Exchange Option	10.70	Put			1.58030	0.138	14.15	0.00	0	0
\$ / R	On	06/10/2014	Foreign Exchange Option	11.12	Call			106.47670	139.807	10.47	0.00	0	10,000
\$ / R	On	06/10/2014	Foreign Exchange Option	11.12	Put			70.17670	41.007	10.47	0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			428.57280	486.144	12.82	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			8.67280	3.644	12.82	0.00	0	0
\$ / R	On	20/10/2014	Foreign Exchange Option	11.14	Call			149.47200	181.931	10.49	0.00	0	0
\$ / R	On	20/10/2014	Foreign Exchange Option	11.14	Put			107.77200	77.331	10.49	0.00	0	0
\$ / R	On	27/10/2014	Foreign Exchange Option	11.38	Call			0.00000	96.237	11.19	1,154,842.80	12,000	6,000
\$ / R	On	27/10/2014	Foreign Exchange Option	11.38	Put			0.00000	218.837	11.19	1,313,021.40	6,000	6,000
\$ / R	On	27/10/2014	Foreign Exchange Option	11.26	Call			0.00000	138.622	10.52	0.00	0	0
\$ / R	On	27/10/2014	Foreign Exchange Option	11.26	Put			0.00000	141.222	10.52	1,694,659.20	12,000	6,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			129.22040	150.238	10.55	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			181.12040	139.138	10.55	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			0.31260	0.320	18.74	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,132.21260	2,069.220	18.74	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,898.10880	2,961.108	25.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.00880	0.008	25.54	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			419.05620	473.351	9.82	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			20.95620	12.251	9.82	0.00	0	500
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			1,051.24600	1,113.882	13.55	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			2.14600	1.682	13.55	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			28.88180	30.584	13.96	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			729.78180	668.384	13.96	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			169.41460	197.940	10.53	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			158.51460	123.940	10.53	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			481.22830	536.007	9.82	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			20.32830	12.007	9.82	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	11.18	Call			192.81670	224.953	10.58	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	11.18	Put			152.81670	121.753	10.58	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Call			473.25650	525.872	9.92	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Put			29.55650	18.972	9.92	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			4.03100	2.228	18.51	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,366.63100	2,301.428	18.51	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			489.39290	540.764	10.08	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			41.99290	29.964	10.08	0.00	0	500
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,953.13400	3,016.438	20.76	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.03400	0.038	20.76	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			209.29350	237.819	10.77	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			206.19350	171.419	10.77	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			543.28400	596.473	10.24	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			46.88400	36.573	10.24	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			341.41610	380.689	10.63	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			133.11610	108.790	10.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,730.37000	2,793.944	18.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.17000	0.144	18.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,280.77450	2,344.312	17.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			0.57450	0.512	17.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			2,190.90710	2,254.458	17.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			0.70710	0.658	17.24	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,841.56890	1,905.081	15.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			1.36890	1.281	15.59	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,781.73920	1,845.239	15.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			1.53920	1.439	15.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,721.93300	1,785.418	15.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			1.73300	1.618	15.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,682.07700	1,745.551	14.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			1.87700	1.751	14.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,502.91220	1,566.319	13.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			2.71220	2.519	13.97	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,403.55050	1,466.902	13.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			3.35050	3.102	13.50	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,284.54910	1,347.810	12.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			4.34910	4.010	12.93	0.00	0	38,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,235.06080	1,298.273	12.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			4.86080	4.473	12.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			1,185.64130	1,248.796	12.45	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			5.44130	4.996	12.45	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			990.32090	1,052.419	11.69	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			10.12090	8.619	11.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			951.76020	1,013.586	11.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			11.56020	9.786	11.57	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			942.14900	1,003.901	11.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			11.94900	10.101	11.54	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			932.55060	994.226	11.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			12.35060	10.426	11.51	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			913.39270	974.907	11.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			13.19270	11.107	11.45	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			894.28840	955.631	11.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			14.08840	11.831	11.39	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			856.25590	917.217	11.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			16.05590	13.417	11.28	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			846.78700	907.645	11.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			16.58700	13.845	11.25	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			809.07980	869.491	11.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			18.87980	15.691	11.13	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			799.69820	859.988	11.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			19.49820	16.188	11.10	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			780.99240	841.028	11.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			20.79240	17.228	11.04	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			753.08450	812.709	10.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			22.88450	18.909	10.96	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			707.01260	765.866	10.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			26.81260	22.066	10.81	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			679.66130	737.994	10.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			29.46130	24.194	10.72	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			616.80880	673.745	10.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			36.60880	29.945	10.52	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			590.33430	646.585	10.43	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			40.13430	32.785	10.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			581.57540	637.587	10.40	0.00	0	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			41.37540	33.787	10.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			572.86870	628.617	10.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			42.66870	34.817	10.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			548.60960	601.889	10.28	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			48.40960	38.089	10.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			532.73170	584.251	10.23	584,250.90	1,000	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			52.53170	40.451	10.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Call			524.88300	576.015	10.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Put			54.68300	42.215	10.24	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			517.09590	567.834	10.26	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	10.82	Put			56.89590	44.034	10.26	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			509.37260	559.710	10.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			59.17260	45.910	10.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			494.11450	543.637	10.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			63.91450	49.837	10.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			486.58110	535.687	10.32	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			66.38110	51.887	10.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			457.10720	504.494	10.39	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			76.90720	60.694	10.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			435.70670	481.756	10.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			85.50670	67.956	10.43	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Call			428.71150	474.305	10.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Put			88.51150	70.505	10.45	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			421.78390	466.919	10.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			91.58390	73.119	10.46	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			414.92770	459.599	10.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			94.72770	75.799	10.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			388.20380	430.991	10.54	0.00	0	32,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			108.00380	87.191	10.54	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			350.25970	390.141	10.64	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			130.05970	106.341	10.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			344.18960	383.579	10.65	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			133.98960	109.779	10.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Call			332.26480	370.667	10.68	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Put			142.06480	116.867	10.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			326.41020	364.318	10.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			146.21020	120.519	10.70	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			320.62820	358.042	10.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			150.42820	124.242	10.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			298.22860	333.655	10.78	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			168.02860	139.855	10.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			271.85220	304.799	10.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			191.65220	160.999	10.86	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Call			247.25340	277.749	10.93	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Put			217.05340	183.949	10.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Call			213.22090	238.182	11.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Put			263.02090	224.382	11.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			209.62910	233.552	11.08	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			269.42910	229.752	11.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			189.37360	210.087	11.31	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			309.17360	266.287	11.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			160.18090	176.997	11.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			379.98090	333.197	11.74	0.00	0	600
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			147.48710	162.585	11.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			417.28710	368.784	11.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			133.73870	146.961	12.22	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			463.53870	413.161	12.22	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	12/12/2014	Foreign Exchange Option	11.63	Call			129.48740	142.129	12.30	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			479.28740	428.328	12.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			127.42070	139.779	12.35	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			487.22070	435.979	12.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Call			107.06880	116.647	12.82	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Put			576.86880	522.847	12.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Call			102.20560	111.126	12.95	0.00	0	4,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Put			602.00560	547.326	12.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			90.51830	97.834	13.30	0.00	0	38,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Put			670.31830	614.034	13.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			79.48620	85.257	13.70	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			749.28620	691.457	13.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			74.09780	79.209	13.93	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			793.89780	735.409	13.93	0.00	0	598
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			73.07750	78.065	13.98	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			802.87750	744.265	13.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			64.67660	68.661	14.39	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			884.47660	824.861	14.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			50.76650	53.179	15.26	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,060.56650	999.379	15.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			50.15280	52.500	15.30	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,069.95280	1,008.700	15.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			39.33880	41.084	16.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,259.13880	1,197.284	16.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			21.20530	21.208	17.96	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,741.00530	1,677.408	17.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			19.82630	19.723	18.17	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			1,799.62630	1,735.923	18.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			16.34450	15.998	18.79	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			1,976.14450	1,912.198	18.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			16.01000	15.643	18.86	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			1,995.81000	1,931.843	18.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			10.67680	10.926	20.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,330.47680	2,267.126	20.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			2.04070	2.521	19.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			2,921.84070	2,858.721	19.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,780.34830	2,843.925	19.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.14830	0.125	19.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			1.86060	2.329	19.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			2,951.66060	2,888.529	19.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.25930	0.424	19.30	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,560.05930	3,496.624	19.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,280.23700	3,343.829	20.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.03700	0.029	20.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,830.32930	2,893.908	19.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.12930	0.108	19.27	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			539.60530	591.289	10.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			53.60530	41.589	10.20	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			7.21430	7.769	19.85	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,521.21430	2,458.069	19.85	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			3,001.69690	3,065.557	19.72	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.19690	0.157	19.72	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			298.00650	332.414	10.83	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			196.50650	167.014	10.83	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			30.57840	29.231	22.07	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			2,926.57840	2,860.831	22.07	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			3,074.78060	3,139.014	18.99	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.78060	0.614	18.99	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			647.70230	702.380	10.48	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			73.70230	63.980	10.48	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			387.72770	423.748	10.94	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			213.72770	185.348	10.94	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			716.58710	770.869	10.59	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			85.78710	75.269	10.59	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			44.25470	45.873	22.67	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,113.45470	3,050.273	22.67	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			482.55210	521.212	10.82	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			199.65210	173.512	10.82	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,134.36270	3,198.763	18.29	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			1.46270	1.063	18.29	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			446.95370	482.888	10.97	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			232.05370	203.188	10.97	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,391.87790	1,455.656	12.15	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			22.47790	21.256	12.15	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,180.17470	1,244.041	11.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			30.77470	29.641	11.38	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,016.68450	1,076.631	10.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			10.85630	8.974	14.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,531.55660	7,466.744	24.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,470.67740	3,535.127	18.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			1.27740	0.727	18.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,475.25370	2,538.683	15.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			5.85370	4.283	15.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,980.25630	2,043.374	14.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,629.65590	1,568.151	16.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			95.68070	98.967	16.60	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,676.28070	1,614.567	16.60	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			58.81400	58.545	20.76	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,789.41400	2,724.145	20.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.95660	1.144	24.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			386.02800	347.148	11.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			219.51460	231.923	13.19	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			750.11460	697.523	13.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			132.56580	137.731	15.22	0.00	0	23,800

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	12.61	Put			1,273.16580	1,213.331	15.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			99.05590	102.551	16.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			144.66210	124.670	10.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			607.61070	652.281	10.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			148.21070	127.881	10.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			395.86680	427.235	11.34	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			326.46680	292.835	11.34	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			355.42800	381.548	11.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			89.49470	79.243	10.61	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			681.43160	733.512	10.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			112.03160	99.112	10.47	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			620.56290	665.910	10.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			141.16290	121.510	10.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			614.06210	659.070	10.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			47.28450	42.231	10.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			1,007.79050	1,067.598	10.97	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			48.39050	43.198	10.97	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			801.68130	857.302	10.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			82.28130	72.902	10.66	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			768.89470	823.643	10.61	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			788.16150	841.549	10.64	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			96.36150	84.649	10.64	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			63.46180	65.889	23.76	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,421.66180	3,358.989	23.76	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			78.72770	87.330	24.37	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,670.62770	3,614.330	24.37	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			864.38750	918.339	10.79	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			106.28750	95.339	10.79	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			933.18450	986.947	10.90	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			114.88450	103.947	10.90	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			85.43310	90.196	24.05	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,947.13310	3,887.197	24.05	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			430.41560	452.667	12.36	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			568.91560	526.567	12.36	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			197.81970	205.851	15.84	0.00	0	25,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,546.31970	1,489.751	15.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			750.59780	792.464	10.77	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			109.71180	99.250	10.99	0.00	0	25,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			762.85590	807.082	10.78	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			191.35590	170.982	10.78	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			575.73930	533.186	12.38	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			424.08910	445.933	12.41	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			582.58910	539.833	12.41	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,027.42360	1,081.927	11.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			105.92360	95.827	11.00	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,011.21180	1,065.351	10.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			199.09780	176.364	10.77	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	12/06/2015	Foreign Exchange Option	11.40	Call			0.00000	620.468	11.43	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			0.00000	304.368	11.43	913,104.90	3,000	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			175.39040	182.193	16.42	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,743.89040	1,686.093	16.42	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			427.23930	449.286	12.38	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,003.72440	1,056.352	10.99	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			123.22440	111.352	10.99	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			84.44770	92.955	24.02	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,283.94770	4,227.955	24.02	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			98.12370	102.453	23.79	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,498.02370	4,437.753	23.79	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,081.41250	1,135.114	11.14	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			131.31250	120.414	11.14	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,149.35740	1,201.720	11.20	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			138.15740	125.620	11.20	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			99.98580	102.604	23.58	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,788.78580	4,726.504	23.58	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			317.49220	328.561	15.71	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,528.39220	1,474.261	15.71	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			732.19180	767.478	11.78	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			393.09180	363.178	11.78	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			542.70580	567.319	12.98	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			693.60580	653.019	12.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			414.03920	430.782	14.28	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			1,064.93920	1,016.482	14.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,038.64830	1,088.915	11.24	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			189.54830	174.615	11.24	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			741.57240	777.320	11.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			382.47240	353.020	11.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			736.86720	772.379	11.75	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			387.76720	358.079	11.75	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,386.84330	1,445.554	11.42	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			97.74330	91.254	11.42	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,352.30430	1,410.431	11.36	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			103.20430	96.131	11.36	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,221.06930	1,274.123	11.23	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			142.46930	130.223	11.23	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			105.25380	111.703	23.58	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,026.65380	4,967.803	23.58	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			115.98680	119.308	23.28	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,157.88680	5,096.008	23.28	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,288.39130	1,340.775	11.35	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			150.29130	137.475	11.35	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,349.85730	1,403.705	11.49	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			156.25730	145.205	11.49	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			105.33250	108.589	23.02	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,561.73250	5,500.089	23.02	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	9.20	Put			28.34980	26.874	14.22	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,804.12090	2,867.527	14.03	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			28.72090	27.427	14.03	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,236.79550	1,284.906	11.57	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			211.39550	194.806	11.57	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,903.38180	2,966.434	14.40	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			27.98180	26.334	14.40	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,853.74980	2,916.974	14.22	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,407.98180	1,461.060	11.58	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			162.78180	151.160	11.58	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,161.23120	1,207.159	11.68	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			256.03120	237.259	11.68	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			97.42480	104.221	22.98	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,922.22480	5,864.321	22.98	0.00	0	0
Total \$ / R Option											5,659,879.20	34,000	1,401,131
Total \$ / R											2,202,523,979.20	227,408	2,533,192
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			11.34380		11.28020			873,472.60	77	1,183
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.53440		11.46940			230,688.00	20	79
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.71610		11.65150			46,864.40	4	5
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			11.91430		11.84910			0.00	0	0
Total \$ / R MAXI Future											1,151,025.00	101	1,267
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			26,942.91210	22,975.184	11.08	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			20,609.90770	22,899.057	11.09	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			27,589.90770	23,519.057	11.09	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			20,263.19320	22,507.509	11.13	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			28,243.19320	24,127.509	11.13	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			59,912.61320	65,561.129	10.46	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			3,892.61320	3,181.129	10.46	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			20,962.91210	23,355.184	11.08	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			45,295.63800	48,833.555	11.09	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			26,355.63800	23,393.555	11.09	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			17,848.78230	15,541.455	10.70	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			55,190.62510	59,348.945	10.72	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			18,250.62510	15,908.944	10.72	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			54,597.35440	58,721.303	10.74	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			18,657.35440	16,281.303	10.74	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			55,788.78230	59,981.455	10.70	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			29,076.88720	26,198.163	11.23	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			64,273.63340	67,911.822	11.19	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			28,123.63340	25,301.821	11.19	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			63,748.38280	67,358.079	11.21	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			28,598.38280	25,748.079	11.21	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			63,226.88720	66,808.163	11.23	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	14/09/2015	Foreign Exchange Option	11.71	Call			64,563.03250	67,648.835	12.26	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			50,653.03250	47,218.835	12.26	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			65,371.18220	68,499.760	12.21	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			49,461.18220	46,069.760	12.21	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			64,965.34660	68,072.949	12.23	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			50,055.34660	46,642.949	12.23	0.00	0	0
Total \$ / R MAXI Option										0.00	0	420
Total \$ / R MAXI										1,151,025.00	101	1,687
£ / R	On 17/10/2014	Foreign Exchange Future			18.34860		18.28050			0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Future			18.51010		18.44030			33,299,669.90	1,799	37,147
£ / R	On 23/01/2015	Foreign Exchange Future			18.64060		18.56970			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.80170		18.72950			18,801,700.00	1,000	1,465
£ / R	On 12/06/2015	Foreign Exchange Future			19.07510		19.00320			19,075,100.00	1,000	1,365
£ / R	On 14/09/2015	Foreign Exchange Future			19.37370		19.30020			0.00	0	0
Total £ / R Future										71,176,469.90	3,799	39,977
£ / R	On 17/10/2014	Foreign Exchange Option	17.65	Call			656.83600	717.966	11.45	0.00	0	0
£ / R	On 17/10/2014	Foreign Exchange Option	17.65	Put			26.33600	19.366	11.45	0.00	0	1,650
£ / R	On 12/12/2014	Foreign Exchange Option	17.55	Call			940.06850	1,009.209	9.86	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.55	Put			49.76850	49.109	9.86	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	18.50	Call			334.59580	367.715	10.63	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	18.50	Put			394.29580	357.615	10.63	0.00	0	500
£ / R	On 12/12/2014	Foreign Exchange Option	19.19	Call			150.39980	163.577	12.04	0.00	0	16,000
£ / R	On 12/12/2014	Foreign Exchange Option	19.19	Put			900.09980	843.477	12.04	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	19.34	Call			126.96970	137.304	12.35	0.00	0	5,000
£ / R	On 12/12/2014	Foreign Exchange Option	19.34	Put			1,026.66970	967.204	12.35	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.45	Call			1,033.88890	1,103.080	10.21	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.45	Put			43.58890	42.980	10.21	0.00	0	2,500
£ / R	On 12/12/2014	Foreign Exchange Option	17.54	Call			949.37350	1,018.550	9.89	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.54	Put			49.07350	48.450	9.89	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.56	Call			931.63120	999.880	9.82	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.56	Put			51.33120	49.780	9.82	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.04	Call			59.08660	63.398	15.12	0.00	0	9,605
£ / R	On 23/01/2015	Foreign Exchange Option	21.04	Put			2,529.38660	2,462.798	15.12	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.70	Call			35.18480	37.926	16.04	0.00	0	4,700
£ / R	On 23/01/2015	Foreign Exchange Option	21.70	Put			3,165.48480	3,097.326	16.04	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.72	Call			34.65720	37.363	16.07	0.00	0	4,697
£ / R	On 23/01/2015	Foreign Exchange Option	21.72	Put			3,184.95720	3,116.763	16.07	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.09	Call			299.32560	323.048	11.98	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.09	Put			819.62560	772.448	11.98	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.10	Call			296.83580	320.340	12.00	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.10	Put			827.13580	779.740	12.00	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.11	Call			294.37300	317.661	12.02	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.11	Put			834.67300	787.061	12.02	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	23/01/2015	Foreign Exchange Option	18.22	Call			644.31610	693.153	10.73	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			294.61610	272.553	10.73	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			498.99720	540.003	10.98	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			429.29720	399.403	10.98	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			442.32190	478.331	11.10	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			502.62190	467.731	11.10	0.00	0	4,697
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			400.52890	428.724	12.34	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			961.02890	917.024	12.34	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			397.96830	425.999	12.36	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			968.46830	924.299	12.36	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			395.43190	423.294	12.38	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			975.93190	931.594	12.38	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			483.67790	517.116	11.81	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			754.17790	715.416	11.81	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			834.75310	868.709	11.76	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			681.55310	643.609	11.76	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			830.39300	864.215	11.78	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			687.19300	649.115	11.78	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			839.13530	873.227	11.75	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			675.93530	638.127	11.75	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			721.21060	694.590	11.90	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			1,077.01220	1,123.723	11.91	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			726.81220	700.023	11.91	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			1,072.63370	1,119.176	11.92	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			732.43370	705.476	11.92	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			1,081.41060	1,128.290	11.90	0.00	0	0
Total £ / R Option											0.00	0	64,224
Total £ / R											71,176,469.90	3,799	104,201
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10444		0.10371			0.00	0	15,514
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10633		0.10559			0.00	0	25
Total ¥ / R Future											0.00	0	15,539
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			10.51390	10.993	16.35	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,639.81390	1,566.893	16.35	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			428.05070	485.489	9.78	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			57.35070	41.389	9.78	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			63.72520	70.785	13.12	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			693.02520	626.685	13.12	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,568.76890	1,641.859	12.57	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			9.56890	8.559	12.57	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			684.11700	739.791	11.73	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			124.91700	106.491	11.73	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			237.42820	255.854	13.97	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			678.22820	622.554	13.97	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
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	15,539
€ / R	On	29/10/2014	Foreign Exchange Future			14.35680		14.40480			0.00	0	2,000
€ / R	On	26/11/2014	Foreign Exchange Future			14.43020		14.47830			0.00	0	2,000
€ / R	On	12/12/2014	Foreign Exchange Future			14.46690		14.51470			21,685,883.10	1,499	73,884
€ / R	On	16/03/2015	Foreign Exchange Future			14.72080		14.76790			0.00	0	24,910
€ / R	On	12/06/2015	Foreign Exchange Future			14.96770		15.01650			1,496,770.00	100	1,150
€ / R	On	14/09/2015	Foreign Exchange Future			15.24560		15.29540			0.00	0	20
Total € / R Future											23,182,653.10	1,599	103,964
€ / R	On	29/10/2014	Foreign Exchange Option	14.34	Call			214.47070	183.463	10.01	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.34	Put			149.67070	166.663	10.01	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.35	Call			209.22100	178.529	10.02	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.35	Put			154.42100	171.729	10.02	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.36	Call			204.05880	174.165	10.05	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.36	Put			159.25880	177.365	10.05	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Call			321.24830	292.074	10.33	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Put			182.94830	201.874	10.33	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Call			315.75170	286.842	10.34	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Put			187.45170	206.642	10.34	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Call			310.32100	281.677	10.35	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Put			192.02100	211.477	10.35	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,033.65540	988.773	10.32	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			18.95540	21.873	10.32	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			81.46880	93.442	10.17	0.00	0	4,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Call			114.72010	102.523	12.47	0.00	0	4,500
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			34.40830	39.620	10.02	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			85.26400	75.929	13.14	0.00	0	7,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			33.47180	38.548	10.03	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			812.05990	769.892	9.97	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			37.35990	42.992	9.97	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			606.16880	570.342	10.17	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Call			491.82200	459.361	10.31	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Put			127.12200	142.461	10.31	0.00	0	3,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Put			750.02010	785.623	12.47	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			94.66040	84.552	12.90	0.00	0	25,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			869.96040	907.652	12.90	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			839.10830	796.520	10.02	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			857.25800	814.403	10.04	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			32.55800	37.503	10.04	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			848.17180	805.448	10.03	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			940.56400	979.029	13.14	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			28.05230	24.068	15.80	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,813.35230	1,857.168	15.80	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	Put			561.38930	584.772	11.50	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			602.00630	626.077	11.64	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			382.70540	359.221	11.55	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			574.80540	598.421	11.55	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			292.82070	272.712	12.27	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			804.92070	831.912	12.27	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			389.28930	365.572	11.50	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			128.02390	141.689	10.11	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			385.98380	362.382	11.52	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			568.08380	591.582	11.52	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			245.31420	227.249	12.76	0.00	0	7,100
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			977.41420	1,006.449	12.76	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			369.90630	346.877	11.64	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			86.31120	95.161	10.16	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			354.58010	332.107	11.75	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			636.68010	661.307	11.75	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			890.44300	856.755	10.08	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			122.54300	135.955	10.08	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			875.92390	842.489	10.11	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			285.73250	265.908	12.33	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			827.83250	855.108	12.33	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			1,054.21120	1,015.961	10.16	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			469.13380	440.642	12.32	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			842.63380	862.942	12.32	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			466.29840	437.842	12.34	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			849.79840	870.142	12.34	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			463.48430	435.063	12.36	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			856.98430	877.363	12.36	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			701.14980	724.544	12.15	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			752.78950	726.338	12.17	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			707.38950	730.738	12.17	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			749.04600	722.626	12.19	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			713.64600	737.026	12.19	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			756.54980	730.144	12.15	0.00	0	0
Total € / R Option											0.00	0	119,937
Total € / R											23,182,653.10	1,599	223,901
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.94600		9.92120			18,897,400.00	1,900	9,718
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.04530		10.01950			10,798,697.50	1,075	5,560
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.14120		10.11540			11,155,320.00	1,100	2,300
AU\$ / R	On	14/09/2015	Foreign Exchange Future			10.24820		10.22350			1,537,230.00	150	300
Total AU\$ / R Future											42,388,647.50	4,225	17,878
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			890.40930	867.090	11.27	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			362.74930	380.842	8.86	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	9.61	Put			51.54930	44.842	8.86	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			495.87540	516.620	8.92	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			378.49280	396.956	8.86	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			47.29280	40.956	8.86	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			370.58610	388.865	8.86	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			49.38610	42.865	8.86	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			842.50180	819.200	11.13	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			11.60930	13.090	11.27	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			229.13590	243.323	8.78	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			107.93590	97.324	8.78	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			114.59850	119.739	9.04	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			243.39850	223.739	9.04	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			13.70180	15.200	11.13	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			24.67540	20.620	8.92	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			274.85760	264.358	10.44	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			290.05840	304.613	10.44	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			280.55840	269.313	10.44	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			299.36320	314.758	10.44	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			269.86320	259.458	10.44	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			294.35760	309.658	10.44	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			456.41820	440.748	11.35	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			328.20110	338.238	11.37	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			462.80110	447.038	11.37	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			324.61920	334.565	11.39	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			469.21920	453.365	11.39	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			331.81820	341.948	11.35	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			549.49640	533.922	11.76	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			420.25460	429.530	11.73	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			536.75460	521.330	11.73	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			416.60940	425.807	11.74	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			543.10940	527.607	11.74	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			412.99640	422.122	11.76	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											42,388,647.50	4,225	18,883
CAD/ R	On	12/12/2014	Foreign Exchange Future			10.21110		10.19720			0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			10.35950		10.34430			0.00	0	75
Total CAD/ R Future											0.00	0	75
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			301.09700	310.501	9.59	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			93.89700	89.401	9.59	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			294.46390	303.722	9.59	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			97.26390	92.622	9.59	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			287.91550	297.023	9.59	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			100.71550	95.923	9.59	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
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			176.22470	175.030	10.08	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			422.56960	436.770	10.06	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			168.26960	167.270	10.06	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			416.51830	430.623	10.07	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			172.21830	171.123	10.07	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			410.52470	424.529	10.08	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	75
CF CANDCO	On	12/12/2014	Foreign Exchange Future			57.00570		-51.13710			0.00	0	1,942
Total CF CANDO CAFD Future											0.00	0	1,942
Total CF CANDO CAFD											0.00	0	1,942
CF CANDCO	On	12/12/2014	Foreign Exchange Future			1,095.59290		1,036.62500			0.00	0	26,600
Total CF CANDO CAFD Future											0.00	0	26,600
Total CF CANDO CAFD											0.00	0	26,600
CF CANDCO	On	12/12/2014	Foreign Exchange Future			1,194.21420		1,134.76270			0.00	0	2,913
Total CF CANDO CAFH Future											0.00	0	2,913
Total CF CANDO CAFH											0.00	0	2,913
CF CANDCO	On	12/12/2014	Foreign Exchange Future			108.39700		-101.34640			0.00	0	4,362
Total CF CANDO CAFJ Future											0.00	0	4,362
Total CF CANDO CAFJ											0.00	0	4,362
CF CANDCO	On	12/12/2014	Foreign Exchange Future			1,015.13480		955.06230			0.00	0	1,871
Total CF CANDO CAFK Future											0.00	0	1,871
Total CF CANDO CAFK											0.00	0	1,871
CHF / R	On	12/12/2014	Foreign Exchange Future			11.98750		12.03060			1,198,750.00	100	6,852
CHF / R	On	16/03/2015	Foreign Exchange Future			12.20270		12.24650			0.00	0	200
Total CHF / R Future											1,198,750.00	100	7,052
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Call			178.75020	159.565	11.96	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Put			388.15020	412.065	11.96	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Call			175.79690	156.805	11.99	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Put			395.19690	419.305	11.99	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Call			172.89230	154.093	12.02	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			402.29230	426.593	12.02	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
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			195.73290	184.924	13.90	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			939.23290	972.224	13.90	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			193.91600	183.199	13.92	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			947.41600	980.499	13.92	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			192.11880	181.492	13.95	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			955.61880	988.792	13.95	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											1,198,750.00	100	7,052
CNH / R	On	12/12/2014	Foreign Exchange Future			1.83430		1.82460			0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Future			1.85260		1.84330			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			766.32500	846.057	10.82	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			120.32500	103.057	10.82	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			924.47610	1,011.869	10.92	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			78.47610	68.869	10.92	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			843.72420	925.506	10.77	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			97.72420	82.506	10.77	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			356.68170	319.544	10.85	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			733.33850	785.393	10.89	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			400.33850	359.393	10.89	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			849.02990	908.629	10.81	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			316.02990	282.629	10.81	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			789.68170	845.544	10.85	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											0.00	0	0
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.27530		1.28670			0.00	0	180
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.27630		1.28760			0.00	0	0
Total QUANTO € / \$ Future											0.00	0	180
Total QUANTO € / \$											0.00	0	180
RAIN	On	12/12/2014	Foreign Exchange Future			21,526.01000		21,484.85000			0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Future			4.93810		4.95220			0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Future			4.91140		4.92490			0.00	0	0
Total TRY / R Future											0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			50.24890	42.044	6.64	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			78.04890	83.944	6.64	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			46.66880	38.848	6.70	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			84.46880	90.748	6.70	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			43.31500	35.872	6.76	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			91.11500	97.772	6.76	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Call			89.44060	82.740	8.70	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			154.54060	161.340	8.70	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			86.03230	79.471	8.74	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			161.13230	168.071	8.74	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			82.74300	76.318	8.77	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			167.84300	174.918	8.77	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0
Total Futures											2 335 961 645.50	203,232	1,355,681
Total Options											5 659 879.20	34,000	1,586,717
Grand Total:											2,341,621,524.70	237,232	2,942,398