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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/09/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 19/09/2014 Foreign Exchange Future			11.05040		10.95320			0.00	0	0
\$ / R On 22/09/2014 Foreign Exchange Future			11.05040		10.95670			0.00	0	0
\$ / R On 25/09/2014 Foreign Exchange Future			11.05000		10.95970			55,250,000.00	5,000	5,000
\$ / R On 26/09/2014 Foreign Exchange Future			11.05150		10.96070			0.00	0	1,500
\$ / R On 29/09/2014 Foreign Exchange Future			11.05590		10.96370			0.00	0	0
\$ / R On 30/09/2014 Foreign Exchange Future			11.05740		10.96570			0.00	0	1,748
\$ / R On 08/10/2014 Foreign Exchange Future			11.07210		10.98180			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			11.11040		11.02230			0.00	0	668
\$ / R On 04/11/2014 Foreign Exchange Future			11.12110		11.03310			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			11.12290		11.03490			0.00	0	0
\$ / R On 12/11/2014 Foreign Exchange Future			11.13540		11.04750			0.00	0	711
\$ / R On 25/11/2014 Foreign Exchange Future			11.15880		11.07140			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			11.16450		11.07700			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			11.18720		11.09950			0.00	0	1,800
\$ / R On 11/12/2014 Foreign Exchange Future			11.18910		11.10130			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			11.19100		11.10320			582,569,887.00	52,057	896,885
\$ / R On 15/12/2014 Foreign Exchange Future			11.19670		11.10880			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.21200		11.12450			0.00	0	0
\$ / R On 28/01/2015 Foreign Exchange Future			11.28520		11.19780			0.00	0	2,300
\$ / R On 25/02/2015 Foreign Exchange Future			11.34210		11.25490			15,402,571.80	1,358	2,421
\$ / R On 26/02/2015 Foreign Exchange Future			11.34410		11.25690			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			11.34620		11.25900			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.38070		11.29360			30,727,890.00	2,700	103,052
\$ / R	On	27/03/2015	Foreign Exchange Future			11.40320		11.31620			0.00	0	2,435
\$ / R	On	28/04/2015	Foreign Exchange Future			11.46890		11.38230			0.00	0	2,450
\$ / R	On	27/05/2015	Foreign Exchange Future			11.52850		11.44210			0.00	0	1,375
\$ / R	On	12/06/2015	Foreign Exchange Future			11.56140		11.47510			0.00	0	19,498
\$ / R	On	26/06/2015	Foreign Exchange Future			11.59040		11.50430			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.66020		11.57380			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.72140		11.63500			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.75950		11.67290			5,879,750.00	500	760
\$ / R	On	28/09/2015	Foreign Exchange Future			11.78840		11.70160			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.84830		11.76150			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.90430		11.81740			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			11.93630		11.84940			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.95630		11.86930			0.00	0	0
<b>Total \$ / R Future</b>											<b>689,830,098.80</b>	<b>61,615</b>	<b>1,047,989</b>
\$ / R	On	19/09/2014	Foreign Exchange Option	10.77	Call			188.65920	280.743	20.65	0.00	0	0
\$ / R	On	19/09/2014	Foreign Exchange Option	10.77	Put			5.45920	0.343	20.65	0.00	0	5,000
\$ / R	On	19/09/2014	Foreign Exchange Option	10.69	Call			265.12080	360.509	22.87	0.00	0	12,000
\$ / R	On	19/09/2014	Foreign Exchange Option	10.69	Put			1.92080	0.109	22.87	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			227.72460	311.929	13.94	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			11.02460	1.529	13.94	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			457.85130	550.464	16.15	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			1.15130	0.064	16.15	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			418.39550	510.510	15.78	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			1.69550	0.110	15.78	0.00	0	0
\$ / R	On	25/09/2014	Foreign Exchange Option	10.94	Call			92.22600	143.261	12.50	0.00	0	5,000
\$ / R	On	25/09/2014	Foreign Exchange Option	10.94	Put			72.52600	33.261	12.50	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			193.30470	264.960	13.48	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			32.60470	13.460	13.48	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			0.00840	0.010	30.32	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,139.30840	2,048.510	30.32	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,663.70000	2,755.900	13.47	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	13.47	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			97.83280	144.221	11.56	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			94.13280	48.321	11.56	0.00	0	0
\$ / R	On	30/09/2014	Foreign Exchange Option	10.70	Call			287.40260	366.770	12.95	0.00	0	0
\$ / R	On	30/09/2014	Foreign Exchange Option	10.70	Put			21.70260	9.370	12.95	0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			277.01990	352.146	11.71	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			35.21990	20.046	11.71	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			92.66930	114.612	11.75	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			320.36930	254.212	11.75	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			0.49520	0.428	18.80	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,308.19520	2,220.028	18.80	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,722.30680	2,810.400	15.97	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
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.00680	0.000	15.97	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			290.97510	353.810	10.26	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			68.67510	43.410	10.26	0.00	0	500
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			877.86530	964.859	12.44	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			4.76530	3.759	12.44	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			26.43400	31.158	15.18	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			903.33400	820.058	15.18	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			121.94740	148.868	11.45	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			287.04740	225.968	11.45	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			346.34480	412.347	10.24	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			61.44480	39.447	10.24	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Call			344.36040	407.675	10.35	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Put			76.86040	52.275	10.35	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			3.42340	4.218	20.21	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,542.02340	2,455.418	20.21	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			365.72400	426.820	10.46	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			94.32400	68.020	10.46	0.00	0	500
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,777.07890	2,864.567	19.66	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.07890	0.067	19.66	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			159.78440	187.748	11.56	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			332.78440	273.248	11.56	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			418.19760	479.728	10.45	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			98.69760	72.528	10.45	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			254.36770	298.858	11.01	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			223.06770	179.758	11.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,104.23400	2,191.896	16.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			1.03400	0.896	16.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			2,014.40680	2,102.043	16.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			1.20680	1.043	16.36	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,605.72380	1,693.146	14.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			2.52380	2.146	14.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,546.02770	1,633.398	14.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			2.82770	2.398	14.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,553.56090	2,641.305	18.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.36090	0.305	18.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,327.55950	1,414.653	12.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			4.35950	3.653	12.97	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,228.55720	1,315.462	12.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			5.35720	4.462	12.48	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,665.45620	1,752.924	14.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			2.25620	1.924	14.64	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,061.45750	1,147.362	11.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			8.25750	6.362	11.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			1,013.03250	1,098.089	11.40	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			9.83250	7.089	11.40	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,506.25350	1,593.584	13.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			3.05350	2.584	13.85	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	10.34	Call			785.28790	867.398	10.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			22.08790	16.398	10.89	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			776.02040	857.963	10.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			22.82040	16.963	10.87	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,110.12150	1,196.720	11.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			6.92150	5.720	11.89	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			748.35270	829.764	10.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			25.15270	18.764	10.81	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			730.02600	811.060	10.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			26.82600	20.060	10.77	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			822.56800	905.309	10.98	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			19.36800	14.310	10.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			684.66060	764.666	10.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			31.46060	23.666	10.66	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			648.87410	727.963	10.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			35.67410	26.963	10.58	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			766.77490	848.544	10.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			23.57490	17.545	10.85	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			622.35900	700.702	10.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			39.15900	29.702	10.51	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			596.14450	673.689	10.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			42.94450	32.689	10.45	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			693.67880	773.901	10.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			30.47880	22.901	10.68	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			532.35780	603.007	10.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			59.15780	42.007	10.28	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			479.74790	545.771	10.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			76.54790	54.771	10.33	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			640.00360	718.849	10.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			36.80360	27.849	10.55	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			451.10410	514.935	10.40	0.00	0	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			87.90410	63.935	10.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			444.10980	507.381	10.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			90.90980	66.381	10.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			555.82980	629.267	10.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			52.62980	38.267	10.34	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			410.15180	470.581	10.52	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			106.95180	79.581	10.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Call			403.56670	463.419	10.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Put			110.36670	82.419	10.53	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			458.16530	522.552	10.39	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			84.96530	61.551	10.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			390.60430	449.294	10.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			117.40430	88.294	10.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			377.91850	435.438	10.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			124.71850	94.438	10.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			423.53060	485.107	10.48	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			100.33060	74.107	10.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			347.43300	402.004	10.70	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			144.23300	111.004	10.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			329.98450	382.778	10.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			156.78450	121.778	10.76	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			397.05070	456.322	10.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			113.85070	85.322	10.55	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			318.70490	370.312	10.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			165.50490	129.312	10.79	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			313.16830	364.186	10.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			169.96830	133.186	10.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			371.68140	428.614	10.63	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			128.48140	97.614	10.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			261.64170	306.796	11.00	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			218.44170	175.796	11.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			256.86690	301.443	11.02	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			223.66690	180.443	11.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Call			324.30960	376.511	10.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Put			161.10960	125.511	10.78	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			242.94360	285.804	11.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			239.74360	194.804	11.07	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			239.01440	280.729	11.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			245.81440	199.729	11.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			291.72700	340.382	10.89	0.00	0	32,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			188.52700	149.382	10.89	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			206.51030	238.125	11.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			303.31030	247.125	11.26	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Call			0.00000	193.152	11.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Put			0.00000	332.152	11.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Call			247.51730	290.948	11.05	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Put			234.31730	189.948	11.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			150.28320	172.873	12.16	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			447.08320	381.873	12.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			128.86870	147.966	12.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			525.66870	456.966	12.61	0.00	0	600
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			223.94410	261.119	11.16	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			270.74410	220.119	11.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			109.35880	125.273	13.10	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			616.15880	544.273	13.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			106.20610	121.609	13.19	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			633.00610	560.609	13.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			165.10350	190.098	11.89	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			401.90350	339.098	11.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Call			89.73180	102.173	13.73	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Put			736.53180	661.173	13.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Call			86.14480	98.000	13.87	0.00	0	4,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Put			762.94480	687.000	13.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			119.52170	137.094	12.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			566.32170	496.094	12.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			69.00030	78.109	14.66	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			915.80030	837.109	14.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			64.83750	73.292	14.90	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			961.63750	882.292	14.90	0.00	0	598
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			104.67230	119.825	13.24	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			641.47230	568.825	13.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			57.48810	64.801	15.36	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,054.28810	973.801	15.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			45.62080	52.078	16.24	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,232.42080	1,151.078	16.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			77.44820	87.902	14.24	0.00	0	38,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Put			834.24820	756.902	14.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			35.21680	40.032	17.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,432.01680	1,349.032	17.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			20.43460	22.861	18.86	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,917.23460	1,831.861	18.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			64.04650	72.377	14.94	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			970.84650	891.377	14.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			16.29200	18.087	19.75	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,153.09200	2,067.086	19.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			16.00290	17.754	19.82	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,172.80290	2,086.754	19.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			45.04380	51.508	16.29	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,241.84380	1,160.508	16.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			1.36590	1.791	19.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,098.16590	3,010.791	19.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			1.24280	1.621	19.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,128.04280	3,040.621	19.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			19.27010	21.517	19.08	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			1,976.07010	1,890.517	19.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,603.51790	2,691.269	18.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.31790	0.269	18.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.21320	0.236	18.44	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,737.01320	3,649.235	18.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			7.47160	10.316	20.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,504.27160	2,419.316	20.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,103.28810	3,191.076	20.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.08810	0.076	20.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,653.47990	2,741.237	18.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.27990	0.237	18.79	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			416.90550	477.410	10.48	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			108.10550	80.710	10.48	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			4.82680	6.658	19.74	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,696.02680	2,609.958	19.74	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,824.84670	2,912.313	19.27	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			0.34670	0.313	19.27	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			230.13050	262.542	11.19	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			305.63050	250.542	11.19	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			33.08950	34.875	23.35	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,105.28950	3,019.675	23.35	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,898.76550	2,986.070	18.38	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.96550	0.870	18.38	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			525.54640	585.034	10.48	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			127.74640	99.834	10.48	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			309.57670	349.924	11.33	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			311.77670	264.724	11.33	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			590.06210	651.868	10.53	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			135.16210	109.768	10.53	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			50.26210	54.161	24.05	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,295.36210	3,212.062	24.05	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,958.52500	3,045.586	17.83	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			1.62500	1.486	17.83	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			395.59320	439.106	11.18	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			288.69320	245.006	11.18	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			366.05540	407.219	11.35	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			327.05540	281.019	11.35	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,022.87740	1,102.642	11.11	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			49.27740	41.942	11.11	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			866.49760	942.885	10.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			72.89760	62.185	10.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			664.42960	734.344	10.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			1.30850	1.196	18.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			6.48280	5.861	15.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,806.56070	1,892.627	13.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			12.96070	11.927	13.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			87.22170	94.115	17.23	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,843.62170	1,763.415	17.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,294.90850	3,381.896	18.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,968.60990	2,882.196	21.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.96850	1.127	24.75	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,707.36850	7,620.427	24.75	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			190.65550	207.484	13.82	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			897.05550	826.784	13.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,300.08280	2,386.561	15.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,434.42680	1,357.310	15.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			90.06030	97.234	17.07	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,796.46030	1,716.534	17.07	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			505.15360	555.408	10.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			221.55360	184.708	10.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			62.20990	62.896	21.74	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			438.83720	382.929	11.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			301.27780	329.268	12.08	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	11.50	Put			507.67780	448.568	12.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			568.23560	623.322	10.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			174.63560	142.622	10.56	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			118.02680	128.010	15.87	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			212.55810	176.586	10.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			510.63030	561.321	10.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			217.03030	180.621	10.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			858.05150	934.221	10.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			74.45150	63.521	10.87	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			332.43720	363.629	11.73	90,907.33	250	500
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			120.82960	103.644	10.57	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			637.62340	702.728	10.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			134.02340	112.028	10.52	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,224.48080	1,309.181	11.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			30.88080	28.481	11.71	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			516.15810	567.286	10.77	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			658.11510	721.955	10.59	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			141.91510	118.755	10.59	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			62.77940	69.061	24.58	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,596.57940	3,515.861	24.58	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			70.08570	80.506	24.46	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,837.78570	3,761.606	24.46	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			732.38660	800.369	10.82	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			150.08660	131.469	10.82	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			800.02080	867.123	10.90	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			157.92080	138.623	10.90	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			76.16600	81.849	24.05	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,114.06600	4,033.349	24.05	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			379.10780	406.422	12.87	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			694.00780	635.022	12.87	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			376.43750	403.512	12.90	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			701.33750	642.112	12.90	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			181.04350	191.691	16.34	0.00	0	25,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			144.89210	127.151	10.99	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			149.79220	131.527	10.98	0.00	0	25,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			657.73770	710.455	11.07	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			262.63770	229.055	11.07	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			373.78890	400.629	12.93	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			708.68890	649.229	12.93	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			889.99210	958.551	10.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,705.94350	1,630.291	16.34	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			161.80660	170.810	16.92	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,906.70660	1,829.410	16.92	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			647.14800	699.089	11.12	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			272.04800	237.689	11.12	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			874.89220	942.927	10.98	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			869.92770	936.631	11.01	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			165.62770	146.231	11.01	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			75.87170	85.304	24.07	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,451.57170	4,374.903	24.07	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			87.86630	92.417	23.74	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,664.06630	4,582.217	23.74	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			946.30200	1,013.734	11.12	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			172.50200	153.534	11.12	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,011.95480	1,080.177	11.19	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			176.95480	158.777	11.19	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			87.02950	93.521	23.58	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,952.02950	4,872.121	23.58	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			0.00000	396.386	14.68	26,756,041.50	67,500	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			0.00000	1,136.886	14.68	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			290.10090	306.012	16.12	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,677.20090	1,606.512	16.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			656.57060	696.648	12.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			483.67060	437.148	12.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			652.49870	692.265	12.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			489.59870	442.765	12.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			488.68420	516.206	13.36	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			815.78420	756.706	13.36	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,203.53590	1,276.943	11.19	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			130.63590	117.443	11.19	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			0.00000	974.053	11.22	32,874,295.50	33,750	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			0.00000	214.553	11.22	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			660.67830	701.060	12.06	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			477.77830	431.560	12.06	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,235.03710	1,311.257	11.26	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			122.13710	111.757	11.26	0.00	0	18,946
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,084.41320	1,153.238	11.29	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			182.81320	164.838	11.29	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			90.36570	103.184	23.64	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,188.76570	5,114.784	23.64	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			100.85530	110.237	23.33	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,319.35530	5,241.937	23.33	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,152.03270	1,221.029	11.44	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			190.53270	172.730	11.44	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,214.64050	1,282.850	11.53	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			197.24050	178.550	11.53	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			92.24000	98.442	22.97	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,724.84000	5,644.142	22.97	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			29.78510	30.402	13.91	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,629.57860	2,717.868	13.77	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			30.17860	31.568	13.77	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,110.69030	1,174.225	11.68	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			261.29030	237.925	11.68	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,728.79580	2,815.578	14.05	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			29.39580	29.278	14.05	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,679.18510	2,766.702	13.91	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,269.58880	1,339.165	11.59	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			200.28880	182.865	11.59	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,042.11470	1,101.250	11.78	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			312.81470	284.950	11.78	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			85.54290	94.729	22.93	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,086.24290	6,008.429	22.93	0.00	0	0
<b>Total \$ / R Option</b>											<b>59,721,244.33</b>	<b>101,500</b>	<b>1,387,131</b>
<b>Total \$ / R</b>											<b>749,551,343.13</b>	<b>163,115</b>	<b>2,435,120</b>
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			11.19100		11.10320			1,298,156.00	116	1,089
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.38070		11.29360			204,852.60	18	53
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.56140		11.47510			0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			11.75950		11.67290			0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>1,503,008.60</b>	<b>134</b>	<b>1,142</b>
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			40,190.34600	33,909.814	11.89	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			16,252.21830	18,709.760	11.93	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			40,932.21830	34,609.760	11.93	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			15,998.46630	18,415.189	11.98	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			41,678.46630	35,315.189	11.98	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			46,529.30850	53,022.935	10.37	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			8,209.30850	5,922.934	10.37	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			16,510.34600	19,009.814	11.89	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			37,576.98360	41,491.710	11.45	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			36,216.98360	31,421.710	11.45	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			25,954.84590	21,927.330	11.01	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			45,812.23810	50,452.385	11.03	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			26,452.23810	22,382.385	11.03	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			45,314.53110	49,912.512	11.05	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			26,954.53110	22,842.512	11.05	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			46,314.84590	50,997.330	11.01	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			38,082.16730	33,851.594	11.62	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			55,480.33550	59,953.578	11.57	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			36,970.33550	32,813.578	11.57	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			55,034.14100	59,470.793	11.60	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			37,524.14100	33,330.793	11.60	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			54,592.16730	58,991.594	11.62	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			57,729.52630	61,119.585	12.60	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			61,439.52630	56,169.585	12.60	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			58,425.17810	61,876.035	12.55	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			60,135.17810	54,926.035	12.55	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			58,073.20540	61,496.137	12.57	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			60,783.20540	55,546.137	12.57	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>1,503,008.60</b>	<b>134</b>	<b>1,562</b>
£ / R	On	17/10/2014	Foreign Exchange Future			18.17080		18.20940			0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Future			18.32880		18.10710			29,930,930.40	1,633	48,034
£ / R	On	23/01/2015	Foreign Exchange Future			18.45900		18.23760			0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Future			18.62020		18.39810			465,505.00	25	1,975
£ / R	On	12/06/2015	Foreign Exchange Future			18.89310		18.67150			472,327.50	25	850
£ / R	On	14/09/2015	Foreign Exchange Future			19.19260		18.96940			0.00	0	0
<b>Total £ / R Future</b>											<b>30,868,762.90</b>	<b>1,683</b>	<b>50,859</b>
£ / R	On	17/10/2014	Foreign Exchange Option	17.65	Call			0.00000	586.997	12.05	0.00	0	0
£ / R	On	17/10/2014	Foreign Exchange Option	17.65	Put			0.00000	66.197	12.05	109,224.39	1,650	1,650
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			711.11170	883.145	10.73	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			154.01170	104.345	10.73	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			260.92550	339.126	11.83	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			653.82550	510.326	11.83	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Call			125.19420	165.127	13.22	0.00	0	16,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Put			1,208.09420	1,026.327	13.22	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Call			105.64690	139.364	13.43	0.00	0	5,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Put			1,338.54690	1,150.564	13.43	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Call			781.91630	961.839	10.64	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Put			124.81630	83.039	10.64	0.00	0	2,500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			718.00700	890.856	10.73	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			150.90700	102.056	10.73	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			704.25810	875.470	10.74	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			157.15810	106.670	10.74	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			51.22850	64.276	15.66	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,853.62850	2,645.275	15.66	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			30.70120	38.847	16.49	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,493.10120	3,279.847	16.49	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			30.24370	38.278	16.51	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,512.64370	3,299.278	16.51	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			246.62310	302.565	12.74	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,099.02310	933.565	12.74	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			244.72340	300.187	12.76	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,107.12340	941.187	12.76	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			242.74870	297.826	12.78	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,115.14870	948.826	12.78	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			496.24660	617.653	11.33	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			478.64660	378.653	11.33	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			394.66070	485.598	11.63	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			657.06070	526.598	11.63	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			355.14670	437.215	11.88	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			747.54670	608.215	11.88	0.00	0	4,697

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			337.02360	397.280	12.85	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,228.92360	1,067.080	12.85	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			335.01910	394.843	12.87	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,236.91910	1,074.643	12.87	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			332.94650	392.418	12.89	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,244.84650	1,082.218	12.89	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			402.10110	476.238	12.35	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,004.00110	856.038	12.35	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			723.56650	813.495	12.30	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			902.06650	770.395	12.30	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			720.16120	809.368	12.31	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			908.66120	776.268	12.31	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			726.99080	817.649	12.29	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			895.49080	764.549	12.29	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			922.05360	804.528	12.24	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			947.71180	1,052.914	12.25	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			928.31180	810.314	12.25	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			943.98010	1,048.719	12.27	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			934.58010	816.119	12.27	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			951.45360	1,057.128	12.24	0.00	0	0
<b>Total £ / R Option</b>											<b>109,224.39</b>	<b>1,650</b>	<b>64,224</b>
<b>Total £ / R</b>											<b>30,977,987.29</b>	<b>3,333</b>	<b>115,083</b>
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10308		0.10336			0.00	0	15,514
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10497		0.10528			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			13.06420	10.309	16.71	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,676.76420	1,702.509	16.71	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			416.14790	384.303	9.85	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			79.84790	76.503	9.85	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			69.87690	59.834	13.64	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			733.57690	752.034	13.64	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,537.59870	1,507.004	11.82	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			9.99870	9.904	11.82	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			665.15510	635.110	11.48	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			137.55510	138.010	11.48	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			233.54280	218.319	14.10	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			705.94280	721.219	14.10	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			14.35980		14.28730			0.00	0	2,000
€ / R	On	26/11/2014	Foreign Exchange Future			14.43260		14.36140			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			14.46860		14.39730			14,309,445.40	989	73,923
€ / R	On	16/03/2015	Foreign Exchange Future			14.72530		14.65620			147,253.00	10	18,757
€ / R	On	12/06/2015	Foreign Exchange Future			14.97460		14.90810			0.00	0	500
€ / R	On	14/09/2015	Foreign Exchange Future			15.25710		15.18980			0.00	0	15
<b>Total € / R Future</b>											<b>14,456,698.40</b>	<b>999</b>	<b>97,195</b>
€ / R	On	29/10/2014	Foreign Exchange Option	14.34	Call			183.62970	211.149	10.48	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.34	Put			236.32970	191.349	10.48	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.35	Call			179.79660	206.403	10.50	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.35	Put			242.49660	196.603	10.50	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.36	Call			176.03420	202.094	10.53	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.36	Put			248.73420	202.294	10.53	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Call			278.82480	312.988	10.58	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Put			257.42480	220.388	10.58	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Call			274.10200	307.873	10.60	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Put			262.70200	225.273	10.60	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Call			269.88510	302.821	10.61	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Put			268.48510	230.221	10.61	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			929.15510	992.858	10.15	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			31.85510	24.258	10.15	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			126.48310	102.535	10.18	0.00	0	4,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Call			108.81660	121.426	12.82	0.00	0	4,500
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			56.82530	43.948	9.92	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			82.98260	92.868	13.51	0.00	0	7,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			55.02400	42.766	9.93	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			719.80530	776.261	9.88	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			62.50530	47.661	9.88	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			533.78310	581.136	10.18	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Call			431.88410	473.331	10.39	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Put			184.58410	154.731	10.39	0.00	0	3,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Put			861.51660	802.826	12.82	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			91.43370	102.217	13.26	0.00	0	25,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			984.13370	923.617	13.26	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			744.12530	802.548	9.92	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			760.89620	820.213	9.94	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			53.59620	41.613	9.94	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			752.32400	811.366	9.93	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			1,055.68260	994.268	13.51	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			29.40180	33.293	16.21	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,932.10180	1,864.693	16.21	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			639.03090	603.132	11.79	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			352.24310	385.266	11.81	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			646.04310	609.966	11.81	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			349.28760	382.130	11.83	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			653.08760	616.830	11.83	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			681.53190	644.574	11.93	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	15.05	Call			323.89470	355.184	12.05	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			717.69470	679.884	12.05	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			268.15910	295.837	12.59	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			891.95910	850.537	12.59	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			355.23090	388.432	11.79	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			160.12010	145.915	10.24	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			802.71590	857.209	10.27	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			166.51590	151.909	10.27	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			261.75730	289.004	12.66	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			915.55730	873.704	12.66	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			337.73190	369.874	11.93	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			967.12840	1,028.887	10.31	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			110.92840	103.587	10.31	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			816.32010	871.215	10.24	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			930.04580	898.781	12.71	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			433.46750	468.856	12.67	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			915.36750	884.256	12.67	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			430.79420	466.108	12.69	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			922.69420	891.508	12.69	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			428.14580	463.381	12.71	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			778.19320	746.124	12.31	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			715.17970	750.623	12.27	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			765.37970	733.523	12.27	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			711.57260	746.897	12.29	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			771.77260	739.797	12.29	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			707.99320	743.224	12.31	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>105,737</b>
<b>Total € / R</b>											<b>14,456,698.40</b>	<b>999</b>	<b>202,932</b>
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.99930		9.98460			10,529,262.90	1,053	9,718
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.10140		10.08820			101,014.00	10	4,310
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.19900		10.18770			0.00	0	1,050
AU\$ / R	On	14/09/2015	Foreign Exchange Future			10.30990		10.29930			0.00	0	300
<b>Total AU\$ / R Future</b>											<b>10,630,276.90</b>	<b>1,063</b>	<b>15,378</b>
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			833.16900	817.548	10.82	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			420.10630	427.924	8.75	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			45.50630	38.624	8.75	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			558.65040	569.205	9.09	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			436.38820	444.615	8.77	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			41.78820	35.315	8.77	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			428.21610	436.240	8.76	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			43.61610	36.940	8.76	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			786.19940	770.442	10.73	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			17.76900	16.848	10.82	0.00	0	201

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	9.80	Call			279.47570	283.055	8.64	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			94.87570	83.755	8.64	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			144.54090	143.430	8.68	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			209.94090	194.130	8.68	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			20.79940	19.742	10.73	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			24.05040	19.905	9.09	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			259.84110	234.403	10.05	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			342.80660	330.376	10.05	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			264.60660	238.976	10.05	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			353.32870	341.284	10.05	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			255.12870	229.884	10.05	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			348.04110	335.803	10.05	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			419.25920	400.165	10.88	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			363.08590	355.263	10.90	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			425.38590	406.263	10.90	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			359.25260	351.403	10.92	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			431.55260	412.403	10.92	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			366.95920	359.165	10.88	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			502.80800	488.934	11.31	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			449.78480	446.570	11.27	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			490.48480	476.670	11.27	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			445.93160	442.683	11.29	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			496.63160	482.783	11.29	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			442.10800	438.834	11.31	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>10,630,276.90</b>	<b>1,063</b>	<b>16,383</b>
CAD/ R	On	12/12/2014	Foreign Exchange Future			10.20860		10.11660			0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			10.35810		10.26670			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			253.64380	309.638	9.24	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			127.04380	91.038	9.24	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			247.68390	302.913	9.24	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			131.08390	94.313	9.24	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			241.81080	296.270	9.24	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			135.21080	97.670	9.24	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			210.97870	173.648	9.81	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			378.92210	434.003	9.80	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			202.22210	165.903	9.80	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			373.27190	427.846	9.80	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			206.57190	169.746	9.80	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			367.67870	421.748	9.81	0.00	0	0
<b>Total CAD/ R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>

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</b>								<b>0.00</b>	<b>0</b>	<b>75</b>
CF CANDCO n 12/12/2014 Foreign Exchange Future			46.83210		-36.67370			0.00	0	1,942
<b>Total CF CANDO CAFC Future</b>								<b>0.00</b>	<b>0</b>	<b>1,942</b>
<b>Total CF CANDO CAFC</b>								<b>0.00</b>	<b>0</b>	<b>1,942</b>
CF CANDCO n 12/12/2014 Foreign Exchange Future			957.93570		876.19250			0.00	0	26,600
<b>Total CF CANDO CAFE Future</b>								<b>0.00</b>	<b>0</b>	<b>26,600</b>
<b>Total CF CANDO CAFE</b>								<b>0.00</b>	<b>0</b>	<b>26,600</b>
CF CANDCO n 12/12/2014 Foreign Exchange Future			1,054.91510		972.02600			0.00	0	2,913
<b>Total CF CANDO CAFH Future</b>								<b>0.00</b>	<b>0</b>	<b>2,913</b>
<b>Total CF CANDO CAFH</b>								<b>0.00</b>	<b>0</b>	<b>2,913</b>
CF CANDCO n 12/12/2014 Foreign Exchange Future			121.85090		-152.93730			0.00	0	4,362
<b>Total CF CANDO CAFJ Future</b>								<b>0.00</b>	<b>0</b>	<b>4,362</b>
<b>Total CF CANDO CAFJ</b>								<b>0.00</b>	<b>0</b>	<b>4,362</b>
CF CANDCO n 12/12/2014 Foreign Exchange Future			876.77550		794.64860			0.00	0	1,871
<b>Total CF CANDO CAFK Future</b>								<b>0.00</b>	<b>0</b>	<b>1,871</b>
<b>Total CF CANDO CAFK</b>								<b>0.00</b>	<b>0</b>	<b>1,871</b>
CHF / R On 12/12/2014 Foreign Exchange Future			11.99040		11.89250			0.00	0	6,802
CHF / R On 16/03/2015 Foreign Exchange Future			12.20830		12.11470			0.00	0	150
<b>Total CHF / R Future</b>								<b>0.00</b>	<b>0</b>	<b>6,952</b>
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Call			153.98500	179.561	12.32	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Put			501.48500	429.161	12.32	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Call			151.60500	176.731	12.35	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Put			509.10500	436.331	12.35	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Call			149.26160	173.945	12.38	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Put			516.76160	443.545	12.38	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			180.90030	194.781	13.92	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			1,056.20030	976.481	13.92	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			179.31880	193.011	13.94	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			1,064.61880	984.711	13.94	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			177.75410	191.260	13.97	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			1,073.05410	992.960	13.97	0.00	0	0
<b>Total CHF / R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>



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</b>								<b>0.00</b>	<b>0</b>	<b>6,952</b>
CNH / R On 12/12/2014			1.80820		1.79240			0.00	0	0
CNH / R On 16/03/2015			1.82770		1.81220			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	1.76	Call			559.05600	660.056	10.78	0.00	0	0
CNH / R On 12/12/2014	1.76	Put			235.05600	178.056	10.78	0.00	0	0
CNH / R On 12/12/2014	1.74	Call			689.10160	803.758	10.72	0.00	0	0
CNH / R On 12/12/2014	1.74	Put			165.10160	121.758	10.72	0.00	0	0
CNH / R On 12/12/2014	1.75	Call			622.02530	730.018	10.75	0.00	0	0
CNH / R On 12/12/2014	1.75	Put			198.02530	148.018	10.75	0.00	0	0
CNH / R On 16/03/2015	1.80	Put			501.68000	424.754	10.90	0.00	0	0
CNH / R On 16/03/2015	1.81	Call			580.81280	654.017	11.04	0.00	0	0
CNH / R On 16/03/2015	1.81	Put			558.81280	477.017	11.04	0.00	0	0
CNH / R On 16/03/2015	1.79	Call			675.22960	759.099	10.89	0.00	0	0
CNH / R On 16/03/2015	1.79	Put			453.22960	382.099	10.89	0.00	0	0
CNH / R On 16/03/2015	1.80	Call			623.68000	701.754	10.90	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			1.29290		1.29670			0.00	0	180
QUANTO € On 16/03/2015			1.29390		1.29770			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			21,357.50000		21,224.51000			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			4.94050		4.92860			0.00	0	0
TRY / R On 16/03/2015			4.91490		4.90630			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	4.98	Call			45.40380	49.993	7.11	0.00	0	0
TRY / R On 12/12/2014	4.98	Put			96.80380	89.493	7.11	0.00	0	0
TRY / R On 12/12/2014	4.99	Call			42.30290	46.691	7.18	0.00	0	0
TRY / R On 12/12/2014	4.99	Put			103.70290	96.191	7.18	0.00	0	0
TRY / R On 12/12/2014	5.00	Call			39.39530	43.592	7.24	0.00	0	0
TRY / R On 12/12/2014	5.00	Put			110.79530	103.092	7.24	0.00	0	0
TRY / R On 16/03/2015	4.99	Call			86.90410	89.422	8.92	0.00	0	0
TRY / R On 16/03/2015	4.99	Put			170.60410	164.522	8.92	0.00	0	0
TRY / R On 16/03/2015	5.00	Call			83.56970	86.024	8.95	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	5.00	Put			177.26970	171.124	8.95	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			80.34770	82.741	8.99	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			184.04770	177.841	8.99	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>747 288 845.60</b>	<b>65,494</b>	<b>1,272,997</b>
<b>Total Options</b>											<b>59 830 468.72</b>	<b>103,150</b>	<b>1,558,517</b>
<b>Grand Total:</b>											<b>807,119,314.32</b>	<b>168,644</b>	<b>2,831,514</b>