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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 16/09/2014

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			10.96180		10.99940			0.00	0	0
\$ / R On 22/09/2014 Foreign Exchange Future			10.96620		11.00460			0.00	0	0
\$ / R On 25/09/2014 Foreign Exchange Future			10.97060		11.00980			0.00	0	0
\$ / R On 26/09/2014 Foreign Exchange Future			10.97210		11.01160			0.00	0	1,500
\$ / R On 29/09/2014 Foreign Exchange Future			10.97760		11.01680			0.00	0	0
\$ / R On 30/09/2014 Foreign Exchange Future			10.97940		11.01860			0.00	0	1,748
\$ / R On 08/10/2014 Foreign Exchange Future			10.99410		11.03270			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			11.03200		11.07010			0.00	0	668
\$ / R On 04/11/2014 Foreign Exchange Future			11.04260		11.08080			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			11.04440		11.08260			0.00	0	0
\$ / R On 12/11/2014 Foreign Exchange Future			11.05680		11.09510			0.00	0	711
\$ / R On 25/11/2014 Foreign Exchange Future			11.08060		11.11920			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			11.08630		11.12490			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			11.10900		11.14760			0.00	0	1,800
\$ / R On 11/12/2014 Foreign Exchange Future			11.11090		11.14950			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			11.11280		11.15140			407,484,150.40	36,668	890,927
\$ / R On 15/12/2014 Foreign Exchange Future			11.11850		11.15710			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.13430		11.17310			0.00	0	0
\$ / R On 28/01/2015 Foreign Exchange Future			11.20720		11.24630			0.00	0	1,245
\$ / R On 25/02/2015 Foreign Exchange Future			11.26390		11.30320			0.00	0	0
\$ / R On 26/02/2015 Foreign Exchange Future			11.26590		11.30520			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Future			11.30240		11.34180			16,275,456.00	1,440	100,711
\$ / R	On	27/03/2015	Foreign Exchange Future			11.32490		11.36450			0.00	0	1,365
\$ / R	On	28/04/2015	Foreign Exchange Future			11.39050		11.43060			0.00	0	1,372
\$ / R	On	27/05/2015	Foreign Exchange Future			11.44990		11.49060			0.00	0	1,375
\$ / R	On	12/06/2015	Foreign Exchange Future			11.48270		11.52360			6,889,620.00	600	19,498
\$ / R	On	26/06/2015	Foreign Exchange Future			11.51180		11.55280			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.58110		11.62200			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.64200		11.68280			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.67980		11.72050			0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Future			11.70820		11.74860			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.76830		11.80830			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.82430		11.86400			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			11.85630		11.89580			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.87640		11.91570			0.00	0	0
Total \$ / R Future											430,649,226.40	38,708	1,028,606
\$ / R	On	19/09/2014	Foreign Exchange Option	10.77	Call			241.30490	200.942	16.32	0.00	0	0
\$ / R	On	19/09/2014	Foreign Exchange Option	10.77	Put			11.90490	9.142	16.32	0.00	0	5,000
\$ / R	On	19/09/2014	Foreign Exchange Option	10.69	Call			315.22200	275.348	16.93	0.00	0	12,000
\$ / R	On	19/09/2014	Foreign Exchange Option	10.69	Put			5.82200	3.548	16.93	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			280.09080	241.380	15.13	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			15.49080	15.180	15.13	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			506.90690	468.158	16.91	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			2.30690	1.958	16.91	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			467.82600	429.002	16.62	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			3.22600	2.802	16.62	0.00	0	0
\$ / R	On	25/09/2014	Foreign Exchange Option	10.94	Call			136.58560	106.238	13.13	0.00	0	5,000
\$ / R	On	25/09/2014	Foreign Exchange Option	10.94	Put			66.78560	75.638	13.13	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			243.76780	206.617	13.54	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			32.16780	34.517	13.54	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			0.02300	0.011	28.46	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,088.42300	2,127.911	28.46	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,716.80000	2,677.600	22.76	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	22.76	0.00	5,000	0
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			140.37710	109.746	12.19	548,729.00	5,000	0
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			83.57710	92.146	12.19	0.00	0	0
\$ / R	On	30/09/2014	Foreign Exchange Option	10.70	Call			337.62210	301.268	12.88	0.00	0	0
\$ / R	On	30/09/2014	Foreign Exchange Option	10.70	Put			19.02210	21.868	12.88	0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			323.09810	289.969	11.60	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			30.39810	35.869	11.60	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			115.00000	100.336	12.44	501,682.00	5,000	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			294.90000	318.336	12.44	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			0.55190	0.502	19.29	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,260.45190	2,298.502	19.29	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,770.10970	2,732.007	21.19	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.00970	0.007	21.19	36.50	5,000	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			334.04990	302.582	10.75	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			63.94990	70.581	10.75	0.00	0	500
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			926.76560	888.178	12.14	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			5.96560	5.578	12.14	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			32.86170	28.863	15.67	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			862.06170	896.263	15.67	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			146.92230	130.366	12.09	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			264.32230	285.966	12.09	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			389.62330	357.158	10.64	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			57.02330	62.758	10.64	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Call			386.14460	354.469	10.68	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Put			71.04460	77.669	10.68	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			4.26340	3.394	19.98	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,495.06340	2,532.794	19.98	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			406.48520	373.643	10.64	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			87.28520	93.043	10.64	0.00	0	500
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,824.97810	2,786.378	19.18	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.07810	0.078	19.18	392.00	5,000	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			184.86340	165.363	11.96	826,814.00	5,000	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			309.96340	329.063	11.96	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			458.95740	423.766	10.51	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			91.35740	94.766	10.51	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			288.63800	258.907	11.08	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			209.13800	218.007	11.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,601.76750	2,563.101	17.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.36750	0.301	17.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,152.49280	2,113.783	16.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			1.09280	0.983	16.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			2,062.66320	2,023.947	15.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			1.26320	1.147	15.84	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,713.67140	1,674.939	14.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			2.27140	2.139	14.13	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,653.92330	1,615.191	13.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			2.52330	2.391	13.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,594.20750	1,555.478	13.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			2.80750	2.678	13.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,554.41740	1,515.691	13.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			3.01740	2.891	13.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,375.61660	1,336.924	12.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			4.21660	4.124	12.47	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,276.51910	1,237.865	11.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			5.11910	5.065	11.98	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,157.91720	1,119.341	11.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			6.51720	6.541	11.40	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,108.63500	1,070.573	11.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			7.23500	7.773	11.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			1,060.13770	1,022.025	11.16	0.00	0	1,260

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	10.10	Put			8.73770	9.225	11.16	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			869.40240	830.799	10.68	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			18.00240	17.999	10.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			832.07250	793.304	10.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			20.67250	20.504	10.58	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			822.79290	783.979	10.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			21.39290	21.179	10.56	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			813.53530	774.675	10.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			22.13530	21.875	10.53	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			795.08810	756.130	10.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			23.68810	23.330	10.48	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			776.73700	737.673	10.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			25.33700	24.873	10.44	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			740.33890	701.047	10.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			28.93890	28.247	10.34	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			731.30580	691.954	10.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			29.90580	29.154	10.32	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			695.46400	655.854	10.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			34.06400	33.054	10.22	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			686.57910	646.901	10.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			35.17910	34.101	10.20	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			668.90430	629.084	10.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			37.50430	36.284	10.15	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			642.63920	602.599	10.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			41.23920	39.799	10.08	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			599.57420	562.008	10.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			48.17420	49.208	10.17	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			575.65490	538.378	10.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			54.25490	55.578	10.23	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			521.94030	485.431	10.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			70.54030	72.631	10.37	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			499.84440	463.718	10.42	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			78.44440	80.918	10.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			492.60610	456.614	10.44	0.00	0	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			81.20610	83.814	10.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			485.43220	449.579	10.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			84.03220	86.779	10.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			464.30010	428.884	10.52	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			92.90010	96.084	10.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			450.54070	415.435	10.56	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			99.14070	102.635	10.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Call			443.76050	408.815	10.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Put			102.36050	106.015	10.58	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			437.04520	402.264	10.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			105.64520	109.464	10.60	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			430.39870	395.784	10.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			108.99870	112.985	10.62	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			417.30770	383.037	10.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			115.90770	120.237	10.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			410.86350	376.769	10.68	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			119.46350	123.969	10.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			385.76600	352.410	10.76	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			134.36600	139.610	10.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			367.65830	334.888	10.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			146.25830	152.088	10.81	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Call			361.75900	329.189	10.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Put			150.35900	156.389	10.83	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			355.92580	323.562	10.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			154.52580	160.761	10.85	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			350.16290	318.005	10.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			158.76290	165.205	10.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			327.79150	296.487	10.95	0.00	0	32,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			176.39150	183.687	10.95	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			296.26020	266.300	11.07	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			204.86020	213.500	11.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			291.23890	261.510	11.09	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			209.83890	218.710	11.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			276.56840	247.546	11.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			225.16840	234.746	11.15	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			271.80990	243.529	11.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			230.40990	240.729	11.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			253.42100	228.117	11.36	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			252.02100	265.317	11.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			234.21320	210.272	11.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			282.81320	297.472	11.57	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			188.10960	167.820	12.17	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			376.70960	395.020	12.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			171.43230	152.605	12.43	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			420.03230	439.805	12.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			147.16070	130.609	12.86	91,426.58	700	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			495.76070	517.809	12.86	0.00	0	600
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			136.49920	121.004	13.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			535.09920	558.204	13.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			124.86090	110.559	13.33	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			583.46090	607.759	13.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			121.24180	107.319	13.41	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			599.84180	624.519	13.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			119.47750	105.742	13.46	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			608.07750	632.942	13.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Call			102.10250	90.352	13.94	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Put			700.70250	727.552	13.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Call			97.95470	86.655	14.07	0.00	0	4,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Put			726.55470	753.855	14.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			87.87550	77.700	14.43	0.00	0	38,000

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	11.86	Put			796.47550	824.900	14.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			78.05440	69.004	14.83	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			876.65440	906.204	14.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			73.20430	64.723	15.05	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			921.80430	951.923	15.05	0.00	0	598
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			72.28140	63.910	15.09	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			930.88140	961.110	15.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			64.62620	57.170	15.49	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,013.22620	1,044.370	15.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			51.32710	44.933	16.24	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,189.92710	1,222.133	16.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			50.65940	44.336	16.27	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,199.25940	1,231.536	16.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			39.27890	34.193	16.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,387.87890	1,421.393	16.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			22.17420	19.099	18.68	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,870.77420	1,906.299	18.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			20.83160	17.925	18.89	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			1,929.43160	1,965.125	18.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			17.40800	14.936	19.51	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,106.00800	2,142.136	19.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			17.07590	14.647	19.58	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,125.67590	2,161.847	19.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			9.35270	7.030	19.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,457.95270	2,494.230	19.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			1.84590	1.451	18.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,050.44590	3,088.651	18.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,651.72120	2,613.060	17.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.32120	0.260	17.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			1.68690	1.332	18.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,080.28690	3,118.532	18.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.29890	0.251	18.74	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,688.89890	3,727.451	18.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,151.48130	3,112.858	19.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.08130	0.058	19.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,701.68060	2,663.024	18.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.28060	0.224	18.07	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			457.33660	421.777	10.50	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			100.23660	103.277	10.50	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			6.14150	4.638	19.13	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,649.04150	2,686.138	19.13	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,873.44730	2,834.563	18.41	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.34730	0.263	18.41	1,314.00	5,000	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			257.93430	232.739	11.45	1,163,696.00	5,000	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			284.83430	298.439	11.45	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			31.79230	29.226	22.94	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,055.49230	3,092.025	22.94	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	28/01/2015	Foreign Exchange Option	8.30	Call			2,947.27560	2,908.095	17.93	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.97560	0.895	17.93	4,474.00	5,000	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			563.56500	528.399	10.48	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			117.26500	121.199	10.48	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			339.30310	310.537	11.34	1,552,687.00	5,000	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			293.00310	303.337	11.34	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			626.87840	591.753	10.42	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			123.67840	127.853	10.42	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			49.41920	46.547	23.67	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,246.21920	3,282.647	23.67	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,006.81450	2,967.388	17.38	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			1.61450	1.488	17.38	7,441.50	5,000	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			425.47690	395.214	11.18	1,976,068.50	5,000	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			270.27690	279.314	11.18	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,271.17020	1,229.717	11.03	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			29.37020	27.317	11.03	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,067.09220	1,026.862	10.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			45.29220	44.462	10.66	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			909.71870	869.416	10.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			12.62470	11.624	13.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,659.17620	7,698.419	24.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,343.08200	3,303.590	18.03	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			1.28200	1.190	18.03	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,348.14040	2,308.314	15.01	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			6.34040	5.914	15.01	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,854.42470	1,814.024	13.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,752.79650	1,785.421	17.07	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			91.51420	84.993	17.22	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,799.71420	1,832.593	17.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			61.99240	59.216	21.85	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,920.19240	2,956.816	21.85	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.97620	0.819	24.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			480.55900	497.090	12.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			203.33520	188.410	13.90	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			861.53520	886.009	13.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			124.93620	115.752	15.89	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,393.13620	1,423.352	15.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			94.59650	87.821	17.07	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			201.55590	208.077	10.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			537.68280	504.948	10.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			205.88280	212.548	10.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			355.67730	330.882	11.85	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			413.87730	428.482	11.85	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			322.35900	299.490	12.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			123.38020	126.403	10.29	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			602.89770	568.656	10.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			161.09770	166.255	10.55	0.00	0	46,165

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			549.07720	516.058	10.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			197.27720	203.658	10.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			543.35590	510.477	10.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			67.91870	67.016	10.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			901.21050	860.909	10.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			69.41050	68.509	10.46	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			705.88830	665.915	10.20	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			114.08830	113.515	10.20	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			675.18020	638.803	10.29	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			696.60950	659.470	10.42	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			132.10950	134.570	10.42	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			63.24870	58.680	24.07	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,548.74870	3,583.780	24.07	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			72.36360	64.164	23.59	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,791.76360	3,823.664	23.59	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			772.05520	733.753	10.53	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			141.45520	143.253	10.53	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			838.67680	801.251	10.67	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			148.07680	151.351	10.67	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			74.45870	68.543	23.45	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,063.85870	4,098.643	23.45	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			679.98010	648.212	11.13	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			256.38010	265.512	11.13	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			398.99490	377.025	12.96	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			665.39490	684.325	12.96	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			396.13620	374.289	12.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			247.33840	256.180	11.08	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,861.98120	1,892.344	16.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			927.20820	890.848	10.76	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			133.60820	138.148	10.76	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			911.95880	875.795	10.76	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			138.35880	143.095	10.76	3,577,367.50	25,000	25,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			690.93840	658.880	11.08	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			672.53620	691.589	12.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			393.30400	371.579	13.02	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			679.70400	698.879	13.02	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			186.26560	174.542	16.26	8,727,105.00	50,000	25,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,662.66560	1,691.842	16.26	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			165.58120	155.044	16.82	0.00	0	22,850
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			907.55210	870.912	10.81	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			154.75210	159.112	10.81	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			74.26120	68.089	23.22	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,401.46120	4,436.289	23.22	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			85.57870	81.570	23.40	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,613.57870	4,650.470	23.40	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			986.53300	947.006	10.92	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			164.53300	165.906	10.92	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,053.83890	1,012.294	10.99	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			171.03890	170.294	10.99	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			87.01630	82.595	23.24	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,904.21630	4,940.595	23.24	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			512.29440	487.733	13.49	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			791.79440	807.933	13.49	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			300.61140	287.223	16.16	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,640.11140	1,667.423	16.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			693.34350	660.686	12.17	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			462.84350	470.886	12.17	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			689.05670	656.573	12.20	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			468.55670	476.773	12.20	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			684.80580	652.491	12.22	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			474.30580	482.691	12.22	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,278.90230	1,235.524	10.92	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			118.40230	115.724	10.92	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,247.14330	1,203.950	10.94	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			126.64330	124.150	10.94	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,125.96110	1,084.289	11.09	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			177.36110	176.089	11.09	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			94.41690	86.758	23.03	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,145.81690	5,178.558	23.03	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			101.49870	96.579	22.93	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,273.19870	5,308.279	22.93	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,193.35010	1,151.661	11.24	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			185.05010	183.361	11.24	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,252.77770	1,213.993	11.36	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			188.77770	189.693	11.36	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			92.23450	87.786	22.68	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,678.23450	5,713.486	22.68	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			25.49430	25.862	13.18	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,671.86290	2,632.902	13.01	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			26.06290	26.602	13.01	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,148.65930	1,109.886	11.55	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			252.85930	253.585	11.55	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,770.74040	2,731.444	13.35	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			24.94040	25.144	13.35	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,721.29430	2,682.162	13.18	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,307.39350	1,268.830	11.39	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			191.69350	192.430	11.39	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,079.31370	1,041.154	11.69	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			303.61370	304.754	11.69	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			88.92230	81.009	22.44	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,043.22230	6,074.608	22.44	0.00	0	0
Total \$ / R Option											18,979,233.58	135,700	1,314,381

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total \$ / R											449,628,459.98	174,408	2,342,987
\$ / R MAXI On	12/12/2014	Foreign Exchange Future			11.11280			11.15140			722,332.00	65	1,027
\$ / R MAXI On	16/03/2015	Foreign Exchange Future			11.30240			11.34180			56,512.00	5	35
\$ / R MAXI On	12/06/2015	Foreign Exchange Future			11.48270			11.52360			0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Future			11.67980			11.72000			0.00	0	0
Total \$ / R MAXI Future											778,844.00	70	1,062
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Put				37,662.48710	39,464.429	12.16	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Call				18,512.58940	16,479.627	12.20	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Put				38,372.58940	40,199.627	12.20	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Call				18,227.55080	16,219.296	12.24	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put				39,087.55080	40,939.296	12.24	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Call				50,712.86470	47,079.604	10.40	0.00	0	200
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Put				7,572.86470	7,799.604	10.40	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Call				18,802.48710	16,744.429	12.16	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put				24,703.94450	25,484.020	11.02	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call				48,367.08580	45,221.495	11.04	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put				25,187.08580	25,981.495	11.04	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call				49,406.04140	46,231.552	11.00	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put				24,226.04140	24,991.552	11.00	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call				48,883.94450	45,724.020	11.02	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put				35,584.96190	36,771.843	11.62	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call				57,484.88110	54,596.185	11.65	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put				36,124.88110	37,326.185	11.65	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call				58,409.30600	55,491.000	11.60	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put				35,049.30600	36,221.000	11.60	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call				57,944.96190	55,041.843	11.62	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call				0.00000	58,021.365	12.70	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put				0.00000	60,041.365	12.70	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call				0.00000	57,674.080	12.73	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put				0.00000	60,694.080	12.73	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call				0.00000	58,373.730	12.67	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put				0.00000	59,393.730	12.67	0.00	0	0
Total \$ / R MAXI Option											0.00	0	200
Total \$ / R MAXI											778,844.00	70	1,262
£ / R	On 12/12/2014	Foreign Exchange Future			18.00670			18.08730			34,122,696.50	1,895	47,864
£ / R	On 23/01/2015	Foreign Exchange Future			18.13620			18.21740			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.29550			18.37740			0.00	0	2,000
£ / R	On 12/06/2015	Foreign Exchange Future			18.56640			18.65040			0.00	0	875
£ / R	On 14/09/2015	Foreign Exchange Future			18.86350			18.95000			0.00	0	0
Total £ / R Future											34,122,696.50	1,895	50,739
£ / R	On 12/12/2014	Foreign Exchange Option	17.55	Call				714.39860	651.566	10.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			177.09860	194.866	10.99	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			273.66130	241.599	12.53	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			686.36130	734.899	12.53	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Call			135.23920	116.605	13.84	0.00	0	16,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Put			1,237.93920	1,299.905	13.84	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Call			115.01630	98.835	14.07	0.00	0	5,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Put			1,367.71630	1,432.135	14.07	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Call			783.05820	717.824	10.88	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Put			145.75820	161.124	10.88	0.00	0	2,500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			721.08270	658.003	10.98	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			173.78270	191.303	10.98	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			707.75190	645.170	11.00	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			180.45190	198.470	11.00	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,515.22900	3,593.259	16.90	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			32.13150	29.026	16.92	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,534.73150	3,612.826	16.92	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,139.82310	1,194.014	13.40	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			255.20830	228.367	13.42	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,147.80830	1,202.167	13.42	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			54.89570	48.819	16.11	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,877.49570	2,952.619	16.11	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			32.62900	29.459	16.90	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			691.42740	732.370	12.22	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			369.19700	332.285	12.48	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			781.79700	826.085	12.48	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			259.16900	232.078	13.38	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,131.76900	1,185.878	13.38	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			257.22310	230.214	13.40	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			509.89610	461.905	11.66	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			512.49610	545.705	11.66	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			408.82740	368.570	12.22	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			351.31600	318.980	13.42	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,263.91600	1,313.480	13.42	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			349.26800	317.035	13.43	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,271.86800	1,321.535	13.43	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			347.16050	315.100	13.45	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,279.76050	1,329.600	13.45	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			417.43620	380.357	12.89	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,040.03620	1,084.857	12.89	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			719.49920	686.074	12.81	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			919.09920	969.674	12.81	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			716.11680	682.862	12.82	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			925.71680	976.462	12.82	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			722.89400	689.305	12.79	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			912.49400	962.905	12.79	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			0.00000	992.026	12.69	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			0.00000	912.031	12.70	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			0.00000	998.531	12.70	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			0.00000	908.553	12.71	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			0.00000	1,005.053	12.71	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			0.00000	915.526	12.69	0.00	0	0
Total £ / R Option											0.00	0	62,574
Total £ / R											34,122,696.50	1,895	113,313
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10377		0.10408			518.83	5	15,514
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10568		0.10599			0.00	0	25
Total ¥ / R Future											518.83	5	15,539
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			16.25590	14.503	16.91	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,608.55590	1,638.003	16.91	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			477.56580	450.340	10.62	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			69.86580	73.840	10.62	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			84.82100	77.966	13.88	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			677.12100	701.466	13.88	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,609.34570	1,577.979	12.21	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			10.24570	10.079	12.21	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			731.39660	700.825	11.95	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			132.29660	132.925	11.95	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			265.74090	249.675	14.26	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			666.64090	681.775	14.26	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											518.83	5	15,539
€ / R	On	29/10/2014	Foreign Exchange Future			14.28120		14.32940			0.00	0	2,000
€ / R	On	26/11/2014	Foreign Exchange Future			14.35480		14.40370			0.00	0	2,000
€ / R	On	12/12/2014	Foreign Exchange Future			14.39100		14.43990			4,302,909.00	299	73,976
€ / R	On	16/03/2015	Foreign Exchange Future			14.64870		14.69920			11,718,960.00	800	18,757
€ / R	On	12/06/2015	Foreign Exchange Future			14.89830		14.95160			0.00	0	500
€ / R	On	14/09/2015	Foreign Exchange Future			15.17950		15.23000			0.00	0	0
Total € / R Future											16,021,869.00	1,099	97,233
€ / R	On	29/10/2014	Foreign Exchange Option	14.34	Call			216.95470	191.888	11.23	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.34	Put			227.55470	250.688	11.23	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.35	Call			212.78640	188.084	11.26	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.35	Put			233.38640	256.884	11.26	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.36	Call			208.68710	184.350	11.30	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.36	Put			239.28710	263.150	11.30	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Call			315.29350	287.278	11.09	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Put			251.59350	272.478	11.09	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Call			310.39630	282.640	11.10	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	26/11/2014	Foreign Exchange Option	14.35	Put			256.69630	277.840	11.10	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Call			305.55650	278.474	11.13	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Put			261.85650	283.674	11.13	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			972.05890	927.028	10.47	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			32.15890	36.028	10.47	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			123.79410	136.633	10.67	0.00	0	4,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Call			127.83070	116.234	13.27	0.00	0	4,500
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			56.52780	63.120	10.31	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			98.84610	89.456	13.93	0.00	0	7,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			54.77680	61.186	10.30	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			761.94030	720.203	10.35	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			62.04030	69.203	10.35	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			573.69410	537.633	10.67	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Call			469.55690	437.787	10.87	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Put			179.65690	196.787	10.87	0.00	0	3,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Put			837.93070	875.234	13.27	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			108.37810	98.250	13.69	0.00	0	25,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			958.47810	997.250	13.69	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			786.42780	744.120	10.31	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			803.29270	760.651	10.30	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			53.39270	59.651	10.30	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			794.67680	752.186	10.30	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			1,028.94610	1,068.456	13.93	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			36.96190	32.735	16.53	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,897.06190	1,941.735	16.53	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			637.13740	649.680	11.80	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			393.19110	355.408	11.82	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			643.99110	656.708	11.82	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			390.06870	352.467	11.85	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			650.86870	663.767	11.85	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			678.65870	692.274	11.94	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			363.20310	327.204	12.05	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			714.00310	728.504	12.05	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			303.69890	271.660	12.58	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			884.49890	902.960	12.58	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			396.33740	358.380	11.80	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			165.40390	165.730	10.22	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			851.04980	800.973	10.25	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			171.84980	172.273	10.25	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			296.81360	265.274	12.64	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			907.61360	926.574	12.64	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			377.85870	340.974	11.94	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			1,017.62490	963.916	10.17	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			118.42490	115.216	10.17	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			864.60390	814.430	10.22	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			929.60070	940.936	12.60	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			476.67660	434.516	12.56	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	12/06/2015	Foreign Exchange Option	15.39	Put			915.07660	926.216	12.56	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			473.92880	431.869	12.58	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			922.32880	933.569	12.58	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			471.20070	429.236	12.60	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			0.00000	788.416	12.35	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			0.00000	715.026	12.32	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			0.00000	775.526	12.32	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			0.00000	711.460	12.33	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			0.00000	781.960	12.33	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			0.00000	707.916	12.35	0.00	0	0
Total € / R Option											0.00	0	105,737
Total € / R											16,021,869.00	1,099	202,970
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.97320		10.00900			4,996,573.20	501	10,761
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.07560		10.11190			1,712,852.00	170	4,315
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.17430		10.21250			0.00	0	1,050
AU\$ / R	On	14/09/2015	Foreign Exchange Future			10.28530		10.32310			0.00	0	300
Total AU\$ / R Future											6,709,425.20	671	16,426
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			808.69630	844.664	11.13	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			440.12960	415.231	9.31	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			41.12960	52.031	9.31	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			580.75440	551.150	9.57	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			456.74570	431.163	9.32	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			37.74570	47.963	9.32	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			448.40800	423.165	9.32	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			39.40800	49.965	9.32	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			761.82620	797.798	11.06	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			17.69630	17.864	11.13	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			295.55810	278.085	9.26	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			86.55810	104.885	9.26	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			154.04760	146.477	9.35	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			195.04760	223.277	9.35	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			20.82620	20.998	11.06	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			21.75440	27.950	9.57	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			252.94700	269.599	10.85	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			359.97670	340.061	10.85	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			258.07670	274.461	10.85	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			370.42000	350.393	10.85	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			248.52000	264.793	10.85	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			364.84700	345.199	10.85	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			411.52640	428.242	11.29	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			379.98800	358.684	11.31	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			417.48800	434.384	11.31	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			375.99290	354.862	11.33	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	12/06/2015	Foreign Exchange Option	10.26	Put			423.49290	440.562	11.33	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			384.02640	362.542	11.29	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			494.62320	511.360	11.53	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			465.68260	444.325	11.49	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			482.58260	499.025	11.49	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			461.68400	440.478	11.51	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			488.58400	505.178	11.51	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			457.72320	436.660	11.53	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											6,709,425.20	671	17,431
CAD/ R	On	12/12/2014	Foreign Exchange Future			10.05850		10.05840			0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			10.20690		10.20670			0.00	0	75
Total CAD/ R Future											0.00	0	75
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			232.86080	225.707	9.71	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			164.46080	157.207	9.71	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			227.48810	220.327	9.71	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			169.08810	161.827	9.71	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			222.19630	215.034	9.71	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			173.79630	166.534	9.71	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			246.17000	235.616	9.86	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			353.34380	343.025	9.85	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			236.64380	226.125	9.85	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			348.07910	337.742	9.86	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			241.37910	230.842	9.86	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			342.87000	332.516	9.86	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	75
CF CANDCO	n	12/12/2014	Foreign Exchange Future			37.85750		-45.96590			0.00	0	1,942
Total CF CANDO CAFC Future											0.00	0	1,942
Total CF CANDO CAFC											0.00	0	1,942
CF CANDCO	n	12/12/2014	Foreign Exchange Future			885.13840		915.16600			0.00	0	26,600
Total CF CANDO CAFE Future											0.00	0	26,600
Total CF CANDO CAFE											0.00	0	26,600
CF CANDCO	n	12/12/2014	Foreign Exchange Future			981.15850		1,011.04340			0.00	0	2,913
Total CF CANDO CAFH Future											0.00	0	2,913

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CF CANDO CAFH								0.00	0	2,913
CF CANDCO On 12/12/2014 Foreign Exchange Future			163.55220		-144.26910			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			803.55540		835.67310			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			11.90620		11.93010			595,310.00	50	6,802
CHF / R On 16/03/2015 Foreign Exchange Future			12.12740		12.15250			0.00	0	150
Total CHF / R Future								595,310.00	50	6,952
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Call			169.52750	167.605	13.02	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Put			479.42750	501.405	13.02	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Call			166.97320	165.110	13.05	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Put			486.87320	508.910	13.05	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Call			164.45900	162.654	13.08	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Put			494.35900	516.454	13.08	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			193.32960	188.841	14.40	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			1,030.82960	1,051.441	14.40	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			191.65520	187.217	14.43	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			1,039.15520	1,059.817	14.43	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			189.99820	185.612	14.45	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			1,047.49820	1,068.212	14.45	0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								595,310.00	50	6,952
CNH / R On 12/12/2014 Foreign Exchange Future			1.79130		1.79610			0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Future			1.81150		1.81660			0.00	0	0
Total CNH / R Future								0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.76	Put			215.02840	238.427	10.82	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.74	Call			708.50610	679.787	10.70	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.74	Put			147.50610	166.787	10.70	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.75	Call			640.16950	613.519	10.76	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.75	Put			179.16950	200.519	10.76	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.76	Call			576.02840	551.427	10.82	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.81	Call			609.61020	571.178	11.08	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.81	Put			543.61020	556.178	11.08	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.79	Call			704.51360	664.847	10.89	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.79	Put			438.51360	449.847	10.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			655.59570	613.782	10.93	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			489.59570	498.782	10.93	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			1.29500		1.29490			0.00	0	130
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.29610		1.29600			0.00	0	0
Total QUANTO € / \$ Future											0.00	0	130
Total QUANTO € / \$											0.00	0	130
RAIN	On	12/12/2014	Foreign Exchange Future			21,218.31000		21,287.93000			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			4.92590		4.93750			0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Future			4.90310		4.91450			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			49.89050	43.368	6.94	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			92.39050	97.468	6.94	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			46.52070	40.295	7.00	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			99.02070	104.395	7.00	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			43.35080	37.418	7.05	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			105.85080	111.518	7.05	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Call			94.46880	87.586	9.09	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			169.96880	174.486	9.09	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			90.94680	84.263	9.12	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			176.44680	181.163	9.12	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			87.53780	81.051	9.15	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			183.03780	187.951	9.15	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0
Total Futures											488 877 889.93	42,498	1,254,450
Total Options											18 979 233.58	135,700	1,483,897
Grand Total:											507,857,123.51	178,198	2,738,347