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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/10/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 06/10/2014 Foreign Exchange Future			11.26280		11.30620			0.00	0	0
\$ / R On 08/10/2014 Foreign Exchange Future			11.26650		11.30990			0.00	0	0
\$ / R On 13/10/2014 Foreign Exchange Future			11.27570		11.31920			0.00	0	0
\$ / R On 20/10/2014 Foreign Exchange Future			11.28870		11.33220			0.00	0	1,280
\$ / R On 27/10/2014 Foreign Exchange Future			11.30170		11.34520			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			11.30540		11.34890			0.00	0	668
\$ / R On 30/10/2014 Foreign Exchange Future			11.30730		11.50100			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			11.31650		11.36010			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			11.31840		11.36200			0.00	0	0
\$ / R On 10/11/2014 Foreign Exchange Future			11.32780		11.37150			0.00	0	1,338
\$ / R On 12/11/2014 Foreign Exchange Future			11.33150		11.37520			0.00	0	711
\$ / R On 25/11/2014 Foreign Exchange Future			11.35580		11.39980			0.00	0	0
\$ / R On 26/11/2014 Foreign Exchange Future			11.35770		11.40170			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			11.36140		11.40550			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			11.38610		11.43070			0.00	0	1,800
\$ / R On 11/12/2014 Foreign Exchange Future			11.38830		11.43290			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			11.39050		11.43520			365,965,374.50	32,129	1,013,127
\$ / R On 15/12/2014 Foreign Exchange Future			11.39710		11.44180			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.41460		11.45950			0.00	0	440
\$ / R On 28/01/2015 Foreign Exchange Future			11.48960		11.53450			0.00	0	2,300
\$ / R On 25/02/2015 Foreign Exchange Future			11.54620		11.59160			0.00	0	2,421

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/02/2015	Foreign Exchange Future			11.54820		11.59360			0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Future			11.55020		11.59570			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.58460		11.63030			9,522,541.20	822	118,740
\$ / R	On	27/03/2015	Foreign Exchange Future			11.60680		11.65270			0.00	0	2,435
\$ / R	On	28/04/2015	Foreign Exchange Future			11.67180		11.71980			0.00	0	2,450
\$ / R	On	27/05/2015	Foreign Exchange Future			11.73070		11.78090			0.00	0	1,375
\$ / R	On	12/06/2015	Foreign Exchange Future			11.76330		11.81470			18,515,434.20	1,574	17,798
\$ / R	On	26/06/2015	Foreign Exchange Future			11.79170		11.84420			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.86360		11.91580			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.92870		11.97910			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.96910		12.01840			59,845.50	5	1,685
\$ / R	On	28/09/2015	Foreign Exchange Future			12.00050		12.04890			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			12.06060		12.10750			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			12.11480		12.16120			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			12.14570		12.19190			2,429,140.00	200	2,400
\$ / R	On	21/12/2015	Foreign Exchange Future			12.16510		12.21110			0.00	0	0
Total \$ / R Future											396,492,335.40	34,730	1,176,354
\$ / R	On	06/10/2014	Foreign Exchange Option	11.12	Call			204.22270	162.190	13.08	0.00	0	10,000
\$ / R	On	06/10/2014	Foreign Exchange Option	11.12	Put			18.02270	19.390	13.08	0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			571.38000	527.863	16.05	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			1.48000	1.363	16.05	0.00	0	0
\$ / R	On	13/10/2014	Foreign Exchange Option	11.19	Call			177.66770	144.230	11.73	0.00	0	6,000
\$ / R	On	13/10/2014	Foreign Exchange Option	11.19	Put			48.46770	58.531	11.73	0.00	0	0
\$ / R	On	20/10/2014	Foreign Exchange Option	11.14	Call			239.18520	205.325	11.38	0.00	0	0
\$ / R	On	20/10/2014	Foreign Exchange Option	11.14	Put			46.98520	56.625	11.38	0.00	0	0
\$ / R	On	27/10/2014	Foreign Exchange Option	11.26	Call			179.32630	153.532	10.96	0.00	0	0
\$ / R	On	27/10/2014	Foreign Exchange Option	11.26	Put			94.12630	111.832	10.96	0.00	0	6,000
\$ / R	On	27/10/2014	Foreign Exchange Option	11.38	Call			122.27660	102.951	11.48	0.00	0	6,000
\$ / R	On	27/10/2014	Foreign Exchange Option	11.38	Put			157.07660	181.251	11.48	0.00	0	6,000
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			3,048.90790	3,005.400	20.82	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.00790	0.000	20.82	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.69	Call			51.46880	42.844	13.41	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.69	Put			392.56880	427.444	13.41	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			0.35170	0.277	19.95	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			1,981.45170	2,024.877	19.95	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			555.70590	513.183	10.45	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			6.80590	7.783	10.45	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.15	Call			258.02330	226.329	10.85	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.15	Put			59.12330	70.929	10.85	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			192.18860	166.112	10.96	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			93.28860	110.712	10.96	0.00	0	0
\$ / R	On	30/10/2014	Foreign Exchange Option	11.50	Call			0.00000	78.965	12.23	1,421,373.60	18,000	6,000
\$ / R	On	30/10/2014	Foreign Exchange Option	11.50	Put			0.00000	271.665	12.23	1,629,991.20	6,000	6,000
\$ / R	On	30/10/2014	Foreign Exchange Option	11.36	Call			0.00000	120.244	11.38	0.00	0	0
\$ / R	On	30/10/2014	Foreign Exchange Option	11.36	Put			0.00000	172.944	11.38	3,112,995.60	18,000	6,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			1,201.12010	1,157.668	14.52	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			1.02010	1.168	14.52	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			36.95560	31.184	14.45	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			586.85560	624.684	14.45	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			245.77950	216.355	10.77	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			83.77950	97.955	10.77	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			617.88110	574.397	9.75	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			5.88110	5.996	9.75	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	11.18	Call			274.07390	244.691	10.77	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	11.18	Put			82.57390	96.891	10.77	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Call			605.13950	563.518	10.06	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Put			9.93950	12.018	10.06	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			1.44960	1.125	17.72	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,211.64960	2,255.325	17.72	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			619.27750	576.023	10.05	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			19.47750	20.223	10.05	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Call			342.25500	310.518	10.74	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Put			90.55500	102.818	10.74	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Call			83.05310	74.382	13.57	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Put			531.35310	566.682	13.57	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			3,105.52460	3,061.426	21.56	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.02460	0.026	21.56	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			285.44530	256.957	10.92	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			129.94530	145.556	10.92	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			676.57280	634.448	10.41	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			25.87280	28.348	10.41	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			441.75970	406.281	10.62	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			78.85970	87.981	10.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,435.59110	2,390.897	18.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			0.39110	0.397	18.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			2,345.71560	2,301.031	17.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			0.51560	0.531	17.87	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,936.34500	1,891.674	15.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			1.14500	1.174	15.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,876.48980	1,831.822	15.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			1.28980	1.322	15.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,885.29440	2,840.589	19.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.09440	0.089	19.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,657.21730	1,612.566	14.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			2.01730	2.066	14.52	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,557.68800	1,513.049	14.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			2.48800	2.549	14.04	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,996.21770	1,951.544	16.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			1.01770	1.044	16.18	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,388.79190	1,344.186	13.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			3.59190	3.686	13.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			1,339.21280	1,294.620	12.96	0.00	0	2,995

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			4.01280	4.120	12.96	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,836.59720	1,791.931	15.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			1.39720	1.432	15.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			1,102.56960	1,058.177	11.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			7.36960	7.677	11.93	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			1,092.79170	1,048.418	11.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			7.59170	7.918	11.90	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,438.41940	1,393.801	13.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			3.21940	3.301	13.45	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			1,063.49880	1,019.188	11.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			8.29880	8.688	11.79	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			1,044.00680	999.741	11.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			8.80680	9.241	11.73	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			1,141.74450	1,097.284	12.06	0.00	0	2,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			6.54450	6.784	12.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			995.41670	951.283	11.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			10.21670	10.783	11.56	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			956.70530	912.699	11.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			11.50530	12.199	11.42	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			1,083.02020	1,038.667	11.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			7.82020	8.167	11.86	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			927.77760	883.879	11.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			12.57760	13.379	11.32	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			898.94880	855.173	11.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			13.74880	14.673	11.22	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			1,005.11760	960.956	11.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			9.91760	10.456	11.59	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			822.63070	779.255	10.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			17.43070	18.755	10.95	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			756.64320	713.725	10.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			21.44320	23.225	10.72	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			947.05220	903.080	11.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			11.85220	12.580	11.39	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			719.33230	676.730	10.58	0.00	0	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			24.13230	26.230	10.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			710.05390	667.538	10.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			24.85390	27.038	10.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			851.14790	807.608	11.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			15.94790	17.108	11.05	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			663.99640	621.954	10.38	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			28.79640	31.454	10.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Call			654.85520	612.918	10.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Put			29.65520	32.418	10.35	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			728.63050	685.944	10.62	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			23.43050	25.444	10.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			636.64760	594.931	10.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			31.44760	34.431	10.28	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			618.54630	577.064	10.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			33.34630	36.564	10.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			682.35090	640.110	10.45	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			27.15090	29.610	10.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			576.61550	536.192	10.31	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			41.41550	45.692	10.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			552.12270	512.418	10.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			46.92270	51.918	10.37	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			645.73810	603.910	10.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			30.53810	33.410	10.31	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			536.07770	496.886	10.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			50.87770	56.386	10.40	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			528.14380	489.218	10.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			52.94380	58.719	10.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			610.03470	568.748	10.23	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			34.83470	38.248	10.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			452.20610	416.290	10.62	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			77.00610	85.790	10.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			444.96650	409.385	10.64	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			79.76650	88.885	10.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Call			544.07050	504.619	10.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Put			48.87050	54.119	10.38	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			423.65700	389.106	10.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			88.45700	98.606	10.70	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			416.69030	382.493	10.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			91.49030	101.993	10.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			497.01130	459.216	10.50	0.00	0	32,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			61.81130	68.716	10.50	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			357.13940	326.316	10.89	0.00	0	2,931
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			121.93940	135.816	10.89	203,723.70	1,500	1,750
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Call			326.55740	297.725	10.99	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Put			141.35740	157.225	10.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Call			430.69220	395.793	10.68	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Put			85.49220	95.293	10.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Call			281.40450	255.851	11.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Put			176.20450	195.351	11.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			276.08520	250.947	11.16	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			180.88520	200.447	11.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			389.51650	356.779	10.79	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			104.31650	116.279	10.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			206.67460	187.366	11.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			271.47460	296.866	11.74	0.00	0	600
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			189.61270	171.860	11.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			304.41270	331.360	11.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Call			297.79130	271.002	11.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Put			162.59130	180.502	11.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			165.34490	149.891	12.34	0.00	0	1,000

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	11.63	Put			360.14490	389.391	12.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			162.55320	147.371	12.39	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			367.35320	396.871	12.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			245.68930	223.031	11.28	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			210.48930	232.531	11.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Call			128.48710	116.723	13.04	0.00	0	4,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Put			473.28710	506.223	13.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			112.67950	102.560	13.41	0.00	0	38,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Put			537.47950	572.060	13.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			171.08150	155.075	12.25	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			345.88150	374.575	12.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			97.52140	89.012	13.82	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			612.32140	648.512	13.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			90.33730	82.524	14.06	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			655.13730	692.024	14.06	0.00	0	598
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Call			135.05640	122.616	12.90	0.00	0	1,670
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Put			449.85640	482.116	12.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			77.83540	71.245	14.54	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			742.63540	780.745	14.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			59.57220	54.778	15.44	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			914.37220	954.278	15.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Call			0.00000	90.405	13.78	271,213.50	3,000	1,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Put			0.00000	639.904	13.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			45.42070	42.012	16.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,110.22070	1,151.512	16.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			23.03130	21.117	18.22	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,587.83130	1,630.617	18.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			88.97930	81.300	14.11	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			663.77930	700.800	14.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			17.11020	15.584	19.04	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			1,821.91020	1,865.084	19.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			16.70900	15.210	19.10	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			1,841.50900	1,884.710	19.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			58.77340	54.058	15.49	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			923.57340	963.558	15.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			2.91190	2.570	20.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			2,767.71190	2,812.070	20.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			2.68360	2.366	20.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			2,797.48360	2,841.866	20.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			21.33620	19.532	18.42	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			1,646.13620	1,689.032	18.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,935.28030	2,890.575	19.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.08030	0.075	19.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.44750	0.386	19.64	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,405.24750	3,449.886	19.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			11.43090	10.295	20.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,176.23090	2,219.795	20.26	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,435.21500	3,390.513	20.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.01500	0.013	20.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,985.26820	2,940.563	19.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.06820	0.063	19.54	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Call			96.73080	88.600	13.96	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Put			644.93080	681.500	13.96	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			9.27260	8.392	20.48	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,367.47260	2,411.292	20.48	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			671.56150	629.476	10.34	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			29.76150	32.376	10.34	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Call			397.42850	364.549	10.75	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Put			105.62850	117.449	10.75	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			3,159.60120	3,114.700	19.99	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.10120	0.100	19.99	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			388.13100	355.841	10.83	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			128.63100	141.241	10.83	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			785.18550	742.894	10.57	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			50.68550	53.294	10.57	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			484.45050	451.768	10.98	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			149.95050	162.168	10.98	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			32.05020	29.594	22.30	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			2,767.55020	2,809.994	22.30	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			3,235.03930	3,190.185	19.62	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.53930	0.585	19.62	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			854.57220	811.450	10.71	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			62.97220	65.250	10.71	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			48.42320	46.316	22.82	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			2,956.82320	3,000.115	22.82	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			588.34420	554.765	10.99	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			144.74420	156.565	10.99	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,294.57380	3,249.316	18.97	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.97380	1.116	18.97	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			546.81210	514.826	11.14	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			171.11210	184.626	11.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,337.00750	1,291.296	11.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			26.70750	26.696	11.63	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,166.71900	1,120.890	11.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			36.41900	36.290	11.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			943.08950	899.598	10.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.68730	0.824	19.31	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			3.95310	4.581	16.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,138.57050	2,093.809	14.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			8.27050	9.209	14.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			111.22800	106.316	16.87	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,530.92800	1,571.716	16.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,630.98730	3,585.424	19.31	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,633.46490	2,675.574	20.92	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			1.54350	1.301	25.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,371.24350	7,416.701	25.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			262.00140	248.206	13.37	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			631.70140	663.606	13.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,634.25310	2,589.181	16.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,134.70890	1,173.277	15.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			115.30650	110.207	16.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,485.00650	1,525.607	16.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			432.95560	408.233	11.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			302.65560	323.633	11.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			63.76490	60.174	20.92	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			356.71230	380.831	11.97	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			302.17780	285.763	12.84	0.00	0	1,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			521.87780	551.163	12.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			727.10930	688.036	10.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			106.80930	113.435	10.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			155.00890	147.877	15.46	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			208.54440	223.236	11.28	0.00	0	1,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			483.50690	455.620	11.51	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			253.20690	271.020	11.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			815.72810	774.503	10.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			85.42810	89.903	10.69	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			387.01230	365.431	11.97	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			102.04970	108.235	10.60	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			734.35330	695.045	10.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			104.05330	110.445	10.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			1,157.54980	1,111.783	11.07	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			37.24980	37.183	11.07	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			538.84440	507.836	11.28	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			62.78950	64.998	10.84	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			908.55770	865.602	10.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			68.25770	71.002	10.80	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,549.59150	1,504.361	12.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			19.29150	19.761	12.49	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			742.34970	702.835	10.60	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			67.75660	65.957	23.83	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,265.05660	3,309.157	23.83	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			926.95060	883.499	10.84	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			74.25060	76.699	10.84	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,004.34620	960.343	11.01	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			84.54620	88.543	11.01	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			92.70720	87.787	24.43	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,522.90720	3,565.987	24.43	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,073.55330	1,028.314	11.12	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			92.65330	97.614	11.12	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			102.82210	94.701	24.36	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,801.92210	3,844.001	24.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			0.00000	556.520	12.10	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			0.00000	393.220	12.10	1,572,880.00	4,000	4,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			493.79600	472.518	12.64	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			489.09600	519.218	12.64	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			874.84420	834.834	11.13	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			155.20260	166.148	11.13	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			227.32150	220.575	16.13	0.00	0	25,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,412.62150	1,457.275	16.13	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,170.91200	1,124.095	11.23	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			86.21200	90.795	11.23	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			476.74340	506.410	12.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			497.48300	476.008	12.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			482.78300	512.708	12.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,154.04060	1,107.513	11.23	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			89.34060	94.213	11.23	0.00	0	25,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			889.90260	849.449	11.13	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			160.14420	171.534	11.13	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			684.14450	651.853	11.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			269.44450	288.553	11.60	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			200.69700	195.106	16.71	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,605.99700	1,651.806	16.71	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			501.44340	479.710	12.58	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			101.48600	99.384	24.41	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,137.28600	4,187.684	24.41	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,145.08930	1,098.571	11.25	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			100.88930	106.871	11.25	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,224.46870	1,178.609	11.36	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			108.66870	115.009	11.36	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			112.34030	111.161	24.25	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,346.54030	4,397.561	24.25	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,293.96110	1,249.565	11.44	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			114.86110	120.865	11.44	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			118.60380	111.540	24.01	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,639.50380	4,682.840	24.01	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			362.16890	352.456	16.02	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,403.76890	1,443.356	16.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			836.96870	805.379	11.93	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			328.56870	346.279	11.93	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			623.02490	601.628	13.22	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			604.62490	632.528	13.22	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			474.39200	459.754	14.56	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			955.99200	990.654	14.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,178.41700	1,136.649	11.48	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			160.01700	167.549	11.48	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			847.38030	815.362	11.88	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			318.98030	336.262	11.88	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			842.15670	810.350	11.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			323.75670	341.250	11.91	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,545.12640	1,496.440	11.64	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			86.72640	87.340	11.64	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,509.62060	1,461.490	11.60	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			91.22060	92.390	11.60	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			128.27430	124.939	24.15	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,879.37430	4,924.438	24.15	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,369.65040	1,324.488	11.43	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			120.75040	123.988	11.43	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,437.82230	1,393.893	11.61	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			130.32230	133.293	11.61	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			140.69900	139.705	24.12	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,013.19900	5,059.105	24.12	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,499.76600	1,454.778	11.70	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			138.56600	139.978	11.70	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			125.73700	125.974	23.76	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,414.53700	5,461.174	23.76	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			27.14460	26.667	14.48	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,969.98900	2,922.737	14.28	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			28.08900	27.037	14.28	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,370.90720	1,332.252	11.73	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			179.00720	186.552	11.73	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,068.13350	3,022.000	14.68	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			26.23350	26.300	14.68	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,019.04460	2,972.367	14.48	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,290.46140	1,253.384	11.85	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			219.36140	228.284	11.85	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			116.50100	115.120	23.43	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,775.40100	5,820.021	23.43	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,556.55080	1,511.692	11.80	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			145.45080	146.592	11.80	0.00	0	300
Total \$ / R Option											8,212,177.60	50,500	1,443,913
Total \$ / R											404,704,513.00	85,230	2,620,267
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			11.39050		11.43520			1,150,440.50	101	1,406
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.58460		11.63030			463,384.00	40	128
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.76330		11.81470			0.00	0	45
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			11.96910		12.01840			0.00	0	15
Total \$ / R MAXI Future											1,613,824.50	141	1,594
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			18,088.51640	20,044.733	11.16	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			27,084.00220	24,611.622	11.18	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			18,564.00220	20,561.622	11.18	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			26,566.69480	24,135.721	11.20	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			19,046.69480	21,085.721	11.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Call				73,794.87100	69,518.293	10.65	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Put				2,274.87100	2,468.293	10.65	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Call				27,608.51640	25,094.733	11.16	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Call				55,049.81710	51,887.795	11.23	0.00	0	420
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Put				20,019.81710	21,427.795	11.23	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put				13,075.12340	13,939.051	10.80	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call				66,426.50140	62,746.530	10.82	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put				13,396.50140	14,286.529	10.82	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call				65,752.52750	62,099.444	10.85	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put				13,722.52750	14,639.444	10.85	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call				67,105.12340	63,399.051	10.80	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put				23,008.21110	24,673.613	11.37	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call				74,649.40150	71,121.015	11.32	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put				22,179.40150	23,791.015	11.32	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call				74,061.70170	70,560.171	11.35	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put				22,591.70170	24,230.171	11.35	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call				73,478.21110	70,003.613	11.37	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call				74,046.05510	71,313.056	12.46	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put				43,206.05510	45,403.056	12.46	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call				74,950.54140	72,175.530	12.41	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put				42,110.54140	44,265.530	12.41	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call				74,496.90300	71,742.914	12.43	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put				42,656.90300	44,832.914	12.43	0.00	0	0
Total \$ / R MAXI Option											0.00	0	420
Total \$ / R MAXI											1,613,824.50	141	2,014
£ / R	On 17/10/2014	Foreign Exchange Future			18.29120			18.36720			0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Future			18.45580			18.53370			23,032,838.40	1,248	37,795
£ / R	On 23/01/2015	Foreign Exchange Future			18.59280			18.67090			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.75100			18.83050			0.00	0	1,872
£ / R	On 12/06/2015	Foreign Exchange Future			19.01810			19.10650			0.00	0	1,775
£ / R	On 14/09/2015	Foreign Exchange Future			19.32680			19.41210			0.00	0	15
Total £ / R Future											23,032,838.40	1,248	41,457
£ / R	On 17/10/2014	Foreign Exchange Option	17.65	Call				733.60430	660.495	12.60	0.00	0	0
£ / R	On 17/10/2014	Foreign Exchange Option	17.65	Put				16.40430	19.295	12.60	0.00	0	1,650
£ / R	On 12/12/2014	Foreign Exchange Option	17.55	Call				1,032.13080	952.095	9.69	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.55	Put				48.43080	46.295	9.69	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	18.50	Call				385.84570	343.487	11.15	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	18.50	Put				352.14570	387.687	11.15	0.00	0	500
£ / R	On 12/12/2014	Foreign Exchange Option	19.19	Call				174.06850	154.790	12.74	0.00	0	16,000
£ / R	On 12/12/2014	Foreign Exchange Option	19.19	Put				830.36850	888.990	12.74	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	19.34	Call				146.41500	130.660	13.08	0.00	0	5,000
£ / R	On 12/12/2014	Foreign Exchange Option	19.34	Put				952.71500	1,014.860	13.08	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.45	Call				1,126.12930	1,046.330	10.08	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	12/12/2014	Foreign Exchange Option	17.45	Put			42.42930	40.530	10.08	0.00	0	2,500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			1,041.48590	961.445	9.73	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			47.78590	45.645	9.73	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			1,022.78630	943.610	9.71	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			49.08630	47.810	9.71	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			68.97030	65.479	15.89	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,438.07030	2,512.680	15.89	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			40.82080	38.239	16.71	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,069.92080	3,145.439	16.71	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			40.19760	37.638	16.74	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,089.29760	3,164.838	16.74	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			343.55270	319.462	12.66	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			762.65270	816.662	12.66	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			340.72150	316.893	12.68	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			769.82150	824.093	12.68	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			337.91510	314.347	12.70	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			777.01510	831.547	12.70	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			722.86450	668.007	11.15	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			271.96450	295.207	11.15	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			567.60860	522.904	11.49	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			396.70860	430.104	11.49	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			504.76040	465.992	11.67	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			463.86040	503.192	11.67	0.00	0	4,697
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			455.65710	432.809	13.06	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			915.15710	971.809	13.06	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			452.81130	430.178	13.08	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			922.31130	979.178	13.08	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			449.98560	427.571	13.10	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			929.48560	986.571	13.10	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			547.52240	517.865	12.50	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			717.02240	766.865	12.50	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			894.63880	848.264	12.09	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			638.13880	680.164	12.09	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			890.06500	843.990	12.10	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			643.56500	685.890	12.10	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			899.23510	852.559	12.07	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			632.73510	674.459	12.07	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			708.82360	745.032	12.43	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			1,176.30170	1,127.528	12.44	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			714.20170	750.728	12.44	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			1,171.69930	1,123.243	12.46	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			719.59930	756.443	12.46	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			1,180.92360	1,131.832	12.43	0.00	0	0
Total £ / R Option											0.00	0	64,224

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total £ / R											23,032,838.40	1,248	105,681
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10405		0.10435			0.00	0	15,514
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10594		0.10624			0.00	0	25
Total ¥ / R Future											0.00	0	15,539
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			12.36730	11.053	17.42	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,577.46730	1,606.153	17.42	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			484.87940	457.177	10.51	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			49.97940	52.277	10.51	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			75.17430	68.990	14.12	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			640.27430	664.090	14.12	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,633.46330	1,602.579	12.68	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			8.96330	9.079	12.68	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			738.22660	710.675	12.03	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			113.72660	117.175	12.03	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			258.84640	248.821	14.51	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			634.34640	655.321	14.51	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	15,539
€ / R	On	29/10/2014	Foreign Exchange Future			14.24380		14.33510			0.00	0	2,000
€ / R	On	26/11/2014	Foreign Exchange Future			14.31320		14.41000			0.00	0	2,000
€ / R	On	12/12/2014	Foreign Exchange Future			14.35630		14.44930			15,906,780.40	1,108	73,889
€ / R	On	16/03/2015	Foreign Exchange Future			14.61190		14.70710			0.00	0	24,663
€ / R	On	12/06/2015	Foreign Exchange Future			14.85210		14.95540			0.00	0	1,200
€ / R	On	14/09/2015	Foreign Exchange Future			15.13670		15.23900			227,050.50	15	35
Total € / R Future											16,133,830.90	1,123	103,787
€ / R	On	29/10/2014	Foreign Exchange Option	14.34	Call			172.08000	131.178	11.09	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.34	Put			176.98000	227.378	11.09	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.35	Call			167.54810	127.719	11.12	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.35	Put			182.44810	233.919	11.12	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.36	Call			163.39040	124.342	11.16	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.36	Put			188.29040	240.542	11.16	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Call			282.95970	229.531	10.84	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Put			212.95970	256.331	10.84	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Call			277.94200	225.537	10.87	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Put			217.94200	262.337	10.87	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Call			272.98760	221.607	10.91	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Put			222.98760	268.407	10.91	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			971.18050	880.573	10.09	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			21.88050	24.273	10.09	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			97.31560	116.285	10.33	0.00	0	4,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Call			104.80890	86.660	13.35	0.00	0	4,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			40.06040	46.388	9.86	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			78.40010	64.591	14.06	0.00	0	7,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			38.95970	44.660	9.85	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			752.82760	668.165	9.91	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			43.52760	51.865	9.91	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			556.61560	482.585	10.33	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Call			448.81040	383.179	10.59	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Put			149.51040	176.879	10.59	0.00	0	3,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Put			805.50890	880.360	13.35	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			86.98770	71.749	13.80	0.00	0	25,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			927.68770	1,005.449	13.80	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			779.36040	692.688	9.86	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			797.18550	709.279	9.83	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			37.88550	42.979	9.83	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			788.25970	700.960	9.85	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			999.10010	1,078.291	14.06	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			25.42290	19.756	16.64	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,876.12290	1,963.456	16.64	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			616.18340	676.103	12.45	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			657.60810	719.359	12.60	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			376.97600	342.317	12.50	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			629.87600	690.417	12.50	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			290.48230	264.630	13.27	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			863.38230	932.731	13.27	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			383.28340	348.003	12.45	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			155.50050	179.028	10.61	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			380.11320	345.145	12.48	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			623.01320	683.245	12.48	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			244.37780	223.303	13.80	0.00	0	7,100
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,037.27780	1,111.403	13.80	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			364.70810	331.259	12.60	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			103.75720	114.742	10.33	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			349.99460	318.022	12.72	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			692.89460	756.122	12.72	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			856.37800	783.987	10.58	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			149.27800	172.087	10.58	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			842.60050	770.928	10.61	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			283.62260	258.495	13.35	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			886.52260	956.595	13.35	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			1,010.85720	926.642	10.33	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			471.08530	437.894	13.38	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			905.68530	975.794	13.38	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			468.33850	435.357	13.40	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			912.93850	983.257	13.40	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			465.61160	432.843	13.42	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			920.21160	990.743	13.42	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			765.26500	828.261	13.12	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	15.25	Call			760.62040	721.504	13.13	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			771.62040	834.804	13.13	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			756.94960	718.062	13.15	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			777.94960	841.362	13.15	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			764.26500	724.961	13.12	0.00	0	0
Total € / R Option											0.00	0	119,937
Total € / R											16,133,830.90	1,123	223,724
AUS / R	On	12/12/2014	Foreign Exchange Future			9.87320		9.94800			4,936,600.00	500	9,968
AUS / R	On	16/03/2015	Foreign Exchange Future			9.97440		10.04990			0.00	0	6,060
AUS / R	On	12/06/2015	Foreign Exchange Future			10.06670		10.14640			0.00	0	2,600
AUS / R	On	14/09/2015	Foreign Exchange Future			10.17890		10.25740			0.00	0	300
Total AUS / R Future											4,936,600.00	500	18,928
AUS / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			864.59860	936.986	11.93	0.00	0	0
AUS / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			384.39890	324.090	9.21	0.00	0	0
AUS / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			46.39890	60.890	9.21	0.00	0	0
AUS / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			519.69120	452.201	9.24	0.00	0	0
AUS / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			400.45630	339.074	9.22	0.00	0	0
AUS / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			42.45630	55.874	9.22	0.00	0	0
AUS / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			392.39350	331.542	9.22	0.00	0	0
AUS / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			44.39350	58.342	9.22	0.00	0	0
AUS / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			816.82490	888.664	11.80	0.00	0	0
AUS / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			12.59860	10.186	11.93	0.00	0	201
AUS / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			247.23280	199.301	9.18	0.00	0	0
AUS / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			99.23280	126.101	9.18	0.00	0	201
AUS / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			123.05760	96.672	9.67	0.00	0	201
AUS / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			225.05760	273.472	9.67	0.00	0	0
AUS / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			14.82490	11.864	11.80	0.00	0	201
AUS / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			21.69120	29.001	9.24	0.00	0	201
AUS / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			269.41060	309.186	11.03	0.00	0	0
AUS / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			314.23570	279.564	11.05	0.00	0	0
AUS / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			274.33570	315.164	11.05	0.00	0	0
AUS / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			324.43710	288.223	11.02	0.00	0	0
AUS / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			264.53710	303.823	11.02	0.00	0	0
AUS / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			319.31060	283.586	11.03	0.00	0	0
AUS / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			452.36470	504.175	12.19	0.00	0	0
AUS / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			355.01460	327.414	12.21	0.00	0	0
AUS / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			458.61460	510.714	12.21	0.00	0	0
AUS / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			351.29910	323.988	12.23	0.00	0	0
AUS / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			464.89910	517.288	12.23	0.00	0	0
AUS / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			358.76470	330.875	12.19	0.00	0	0
AUS / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			550.11130	601.829	12.66	0.00	0	0
AUS / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			454.99510	427.745	12.62	0.00	0	0
AUS / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			537.59510	588.845	12.62	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
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			451.23540	424.222	12.64	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			543.83540	595.322	12.64	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			447.51130	420.729	12.66	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											4,936,600.00	500	19,933
CAD/ R	On	12/12/2014	Foreign Exchange Future			10.16460		10.21160			0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			10.31460		10.36240			0.00	0	75
Total CAD/ R Future											0.00	0	75
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			305.92860	271.455	9.53	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			84.32860	96.855	9.53	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			299.10230	265.007	9.53	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			87.50230	100.407	9.53	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			292.35950	258.647	9.53	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			90.75950	104.047	9.53	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			172.70900	190.270	10.22	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			437.43410	406.614	10.21	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			165.03410	182.014	10.21	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			431.24350	400.712	10.21	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			168.84350	186.112	10.21	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			425.10900	394.870	10.22	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			63.65040		-63.65040			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			1,186.09800		1,186.09800			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			1,285.21270		1,285.21270			0.00	0	2,913
Total CF CANDO CAFH Future											0.00	0	2,913
Total CF CANDO CAFH											0.00	0	2,913
CF CANDCO	n	12/12/2014	Foreign Exchange Future			125.94010		-125.94010			0.00	0	4,362
Total CF CANDO CAFJ Future											0.00	0	4,362

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CF CANDO CAFJ								0.00	0	4,362
CF CANDCO	12/12/2014		1,103.50140		1,103.50140			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		11.89560		11.97510			0.00	0	6,802
CHF / R	On 16/03/2015		12.11400		12.19430			0.00	0	300
Total CHF / R Future								0.00	0	7,102
CHF / R	On 12/12/2014	Foreign Exchange Option	12.24	Call	162.57370	132.920	12.68	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.24	Put	427.47370	477.320	12.68	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.25	Call	159.83360	130.600	12.71	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.25	Put	434.73360	485.000	12.71	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.26	Call	157.14120	128.321	12.74	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.26	Put	442.04120	492.721	12.74	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	12.99	Call	193.53520	175.093	14.66	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	12.99	Put	989.23520	1,051.094	14.66	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	13.00	Call	191.77400	173.541	14.68	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	13.00	Put	997.47400	1,059.541	14.68	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	13.01	Call	190.03130	172.008	14.71	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	13.01	Put	1,005.73130	1,068.009	14.71	0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								0.00	0	7,102
CNH / R	On 12/12/2014		1.83500		1.84080			0.00	0	0
CNH / R	On 16/03/2015		1.85460		1.86060			0.00	0	0
Total CNH / R Future								0.00	0	0
CNH / R	On 12/12/2014	Foreign Exchange Option	1.76	Call	897.88880	847.181	11.06	0.00	0	0
CNH / R	On 12/12/2014	Foreign Exchange Option	1.76	Put	89.88880	97.181	11.06	0.00	0	0
CNH / R	On 12/12/2014	Foreign Exchange Option	1.74	Call	1,067.84190	1,014.416	11.18	0.00	0	0
CNH / R	On 12/12/2014	Foreign Exchange Option	1.74	Put	59.84190	64.416	11.18	0.00	0	0
CNH / R	On 12/12/2014	Foreign Exchange Option	1.75	Call	979.63650	927.328	11.01	0.00	0	0
CNH / R	On 12/12/2014	Foreign Exchange Option	1.75	Put	71.63650	77.328	11.01	0.00	0	0
CNH / R	On 16/03/2015	Foreign Exchange Option	1.80	Put	296.44380	312.921	11.04	0.00	0	0
CNH / R	On 16/03/2015	Foreign Exchange Option	1.81	Call	839.48670	798.279	11.09	0.00	0	0
CNH / R	On 16/03/2015	Foreign Exchange Option	1.81	Put	333.48670	352.279	11.09	0.00	0	0
CNH / R	On 16/03/2015	Foreign Exchange Option	1.79	Call	968.22510	922.489	11.00	0.00	0	0
CNH / R	On 16/03/2015	Foreign Exchange Option	1.79	Put	262.22510	276.489	11.00	0.00	0	0
CNH / R	On 16/03/2015	Foreign Exchange Option	1.80	Call	902.44380	858.921	11.04	0.00	0	0
Total CNH / R Option								0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CNH / R								0.00	0	0
QUANTO €On 12/12/2014			1.26040		1.26360			0.00	0	80
QUANTO €On 16/03/2015			1.26130		1.26450			0.00	0	0
Total QUANTO € / \$ Future								0.00	0	80
Total QUANTO € / \$								0.00	0	80
RAIN On 12/12/2014			21,462.49000		21,562.89000			0.00	0	0
Total RAIN Future								0.00	0	0
Total RAIN								0.00	0	0
TRY / R On 12/12/2014			4.90150		4.92710			0.00	0	0
TRY / R On 16/03/2015			4.87050		4.89450			0.00	0	0
Total TRY / R Future								0.00	0	0
TRY / R On 12/12/2014	4.98	Call			34.44680	27.816	6.73	0.00	0	0
TRY / R On 12/12/2014	4.98	Put			87.34680	106.316	6.73	0.00	0	0
TRY / R On 12/12/2014	4.99	Call			31.55980	25.464	6.80	0.00	0	0
TRY / R On 12/12/2014	4.99	Put			94.45980	113.964	6.80	0.00	0	0
TRY / R On 12/12/2014	5.00	Call			28.89270	23.300	6.86	0.00	0	0
TRY / R On 12/12/2014	5.00	Put			101.79270	121.800	6.86	0.00	0	0
TRY / R On 16/03/2015	4.99	Call			70.98540	60.963	8.34	0.00	0	0
TRY / R On 16/03/2015	4.99	Put			166.48540	180.463	8.34	0.00	0	0
TRY / R On 16/03/2015	5.00	Call			68.00380	58.399	8.39	0.00	0	0
TRY / R On 16/03/2015	5.00	Put			173.50380	187.899	8.39	0.00	0	0
TRY / R On 16/03/2015	5.01	Call			65.13860	55.942	8.44	0.00	0	0
TRY / R On 16/03/2015	5.01	Put			180.63860	195.442	8.44	0.00	0	0
Total TRY / R Option								0.00	0	0
Total TRY / R								0.00	0	0
Total Futures								442 209 429.20	37,742	1,402,604
Total Options								8 212 177.60	50,500	1,629,499
Grand Total:								450,421,606.80	88,242	3,032,103