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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/09/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 19/09/2014 Foreign Exchange Future			11.03190		11.05040			132,382,800.00	12,000	0
\$ / R On 22/09/2014 Foreign Exchange Future			11.07880		11.05040			0.00	0	0
\$ / R On 25/09/2014 Foreign Exchange Future			11.08050		11.05000			0.00	0	5,000
\$ / R On 26/09/2014 Foreign Exchange Future			11.08200		11.05150			0.00	0	1,500
\$ / R On 29/09/2014 Foreign Exchange Future			11.08640		11.05590			0.00	0	0
\$ / R On 30/09/2014 Foreign Exchange Future			11.08780		11.05740			0.00	0	1,748
\$ / R On 08/10/2014 Foreign Exchange Future			11.10220		11.07210			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			11.14080		11.11040			0.00	0	668
\$ / R On 04/11/2014 Foreign Exchange Future			11.15160		11.12110			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			11.15340		11.12290			0.00	0	0
\$ / R On 12/11/2014 Foreign Exchange Future			11.16610		11.13540			0.00	0	711
\$ / R On 25/11/2014 Foreign Exchange Future			11.18960		11.15880			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			11.19530		11.16450			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			11.21790		11.18720			0.00	0	1,800
\$ / R On 11/12/2014 Foreign Exchange Future			11.21980		11.18910			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			11.22170		11.19100			456,431,425.80	40,674	896,628
\$ / R On 15/12/2014 Foreign Exchange Future			11.22740		11.19670			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.24250		11.21200			0.00	0	0
\$ / R On 28/01/2015 Foreign Exchange Future			11.31580		11.28520			0.00	0	2,300
\$ / R On 25/02/2015 Foreign Exchange Future			11.37280		11.34210			0.00	0	2,421
\$ / R On 26/02/2015 Foreign Exchange Future			11.37490		11.34410			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/02/2015	Foreign Exchange Future			11.37690		11.34620			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.41150		11.38070			4,222,255.00	370	103,302
\$ / R	On	27/03/2015	Foreign Exchange Future			11.43410		11.40320			0.00	0	2,435
\$ / R	On	28/04/2015	Foreign Exchange Future			11.50010		11.46890			0.00	0	2,450
\$ / R	On	27/05/2015	Foreign Exchange Future			11.55990		11.52850			0.00	0	1,375
\$ / R	On	12/06/2015	Foreign Exchange Future			11.59290		11.56140			4,637,160.00	400	19,498
\$ / R	On	26/06/2015	Foreign Exchange Future			11.62190		11.59040			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.69100		11.66020			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.75170		11.72140			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.78940		11.75950			3,536,820.00	300	1,060
\$ / R	On	28/09/2015	Foreign Exchange Future			11.81820		11.78840			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.87820		11.84830			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.93410		11.90430			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			11.96610		11.93630			0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Future			11.98610		11.95630			0.00	0	0
Total \$ / R Future											601,210,460.80	53,744	1,048,282
\$ / R	On	19/09/2014	Foreign Exchange Option	10.77	Call			280.74340	261.900	9.80	0.00	0	0
\$ / R	On	19/09/2014	Foreign Exchange Option	10.77	Put			0.34340	0.000	9.80	0.00	0	0
\$ / R	On	19/09/2014	Foreign Exchange Option	10.69	Call			360.50950	341.900	9.80	0.00	0	0
\$ / R	On	19/09/2014	Foreign Exchange Option	10.69	Put			0.10950	0.000	9.80	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Call			311.92870	339.216	14.41	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.74	Put			1.52870	0.415	14.41	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Call			550.46420	578.819	17.73	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.50	Put			0.06420	0.019	17.73	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Call			510.50960	538.831	17.17	0.00	0	0
\$ / R	On	22/09/2014	Foreign Exchange Option	10.54	Put			0.10960	0.031	17.17	0.00	0	0
\$ / R	On	25/09/2014	Foreign Exchange Option	10.94	Call			143.26140	158.123	11.57	0.00	0	5,000
\$ / R	On	25/09/2014	Foreign Exchange Option	10.94	Put			33.26140	17.623	11.57	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Call			264.95990	288.636	12.96	0.00	0	0
\$ / R	On	26/09/2014	Foreign Exchange Option	10.80	Put			13.45990	6.636	12.96	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Call			0.00970	0.011	32.24	0.00	0	500
\$ / R	On	26/09/2014	Foreign Exchange Option	13.10	Put			2,048.50970	2,018.011	32.24	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Call			2,755.90000	2,786.400	23.75	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	23.75	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Call			144.22070	161.527	11.48	0.00	0	0
\$ / R	On	29/09/2014	Foreign Exchange Option	10.96	Put			48.32070	35.127	11.48	0.00	0	0
\$ / R	On	30/09/2014	Foreign Exchange Option	10.70	Call			366.76980	393.955	13.06	0.00	0	0
\$ / R	On	30/09/2014	Foreign Exchange Option	10.70	Put			9.36980	6.155	13.06	0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			352.14560	377.298	11.73	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			20.04560	15.098	11.73	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			114.61220	118.249	11.31	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			254.21220	227.449	11.31	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			0.42790	0.384	18.59	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,220.02790	2,189.584	18.59	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,810.40000	2,840.804	22.05	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.00000	0.004	22.05	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			353.80970	373.766	9.89	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			43.40970	32.966	9.89	0.00	0	500
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			964.85950	994.623	12.47	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			3.75950	3.023	12.47	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			31.15810	30.450	14.80	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			820.05810	788.850	14.80	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			148.86760	154.192	11.03	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			225.96760	200.792	11.03	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			412.34650	433.620	9.90	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			39.44650	30.220	9.90	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Call			407.67460	427.849	10.05	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Put			52.27460	41.749	10.05	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			4.21830	3.874	19.89	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,455.41830	2,424.274	19.89	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			426.81960	446.062	10.19	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			68.01960	56.461	10.19	0.00	0	500
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,864.56690	2,895.353	19.66	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.06690	0.053	19.66	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			187.74800	193.811	11.23	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			273.24800	248.511	11.23	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			479.72800	500.746	10.31	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			72.52800	62.846	10.31	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			298.85840	311.513	10.80	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			179.75840	161.713	10.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,191.89640	2,222.483	16.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			0.89640	0.783	16.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			2,102.04320	2,132.616	16.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			1.04320	0.917	16.42	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,693.14600	1,723.631	14.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			2.14600	1.931	14.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,633.39760	1,663.865	14.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			2.39760	2.164	14.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,641.30490	2,671.954	18.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.30490	0.254	18.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,414.65320	1,445.036	13.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			3.65320	3.336	13.11	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,315.46240	1,345.794	12.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			4.46240	4.094	12.62	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,752.92380	1,783.425	14.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			1.92380	1.725	14.74	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,147.36220	1,177.579	11.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			6.36220	5.879	11.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			1,098.08880	1,128.264	11.57	0.00	0	1,260
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			7.08880	6.564	11.57	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,593.58380	1,624.038	13.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			2.58380	2.338	13.97	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			867.39830	896.158	10.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			16.39830	14.458	10.94	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			857.96290	886.633	10.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			16.96290	14.933	10.91	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,196.72030	1,226.976	12.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			5.72030	5.276	12.05	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			829.76380	858.147	10.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			18.76380	16.447	10.84	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			811.06000	839.235	10.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			20.06000	17.535	10.78	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			905.30950	934.400	11.05	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			14.30950	12.700	11.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			764.66600	792.260	10.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			23.66600	20.560	10.65	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			727.96320	755.028	10.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			26.96320	23.328	10.55	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			848.54450	877.122	10.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			17.54450	15.422	10.89	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			700.70190	727.327	10.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			29.70190	25.627	10.47	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			673.68910	699.837	10.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			32.68910	28.137	10.39	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			773.90050	801.619	10.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			22.90050	19.919	10.68	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			603.00710	627.687	10.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			42.00710	35.987	10.18	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			545.77120	568.883	10.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			54.77120	47.183	10.21	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			718.84940	745.772	10.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			27.84940	24.072	10.52	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			514.93460	537.057	10.28	0.00	0	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			63.93460	55.357	10.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			507.38070	529.248	10.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			66.38070	57.548	10.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			629.26710	654.532	10.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			38.26710	32.832	10.26	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			470.58080	491.129	10.37	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			79.58080	69.429	10.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Call			463.41880	483.694	10.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Put			82.41880	71.994	10.39	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			522.55150	544.925	10.26	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			61.55150	53.225	10.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			449.29410	469.018	10.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			88.29410	77.318	10.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			435.43820	454.605	10.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			94.43820	82.905	10.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			485.10660	506.189	10.34	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			74.10660	64.489	10.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			402.00370	419.745	10.53	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			111.00370	98.045	10.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			382.77770	399.651	10.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			121.77770	107.951	10.58	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			456.32200	476.324	10.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			85.32200	74.624	10.41	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			370.31220	386.602	10.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			129.31220	114.902	10.61	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			364.18610	380.182	10.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			133.18610	118.482	10.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			428.61430	447.498	10.47	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			97.61430	85.798	10.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			306.79580	319.876	10.79	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			175.79580	158.176	10.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			301.44280	314.235	10.81	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			180.44280	162.535	10.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Call			376.51070	393.091	10.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Put			125.51070	111.391	10.60	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			285.80410	297.738	10.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			194.80410	176.038	10.85	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			280.72910	292.383	10.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			199.72910	180.683	10.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			340.38220	355.209	10.69	0.00	0	32,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			149.38220	133.509	10.69	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			238.12480	247.316	11.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			247.12480	225.616	11.02	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Call			193.15230	199.662	11.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Put			332.15230	307.962	11.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Call			290.94820	303.167	10.84	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Put			189.94820	171.467	10.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			172.87330	178.178	11.90	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			381.87330	356.478	11.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			147.96640	151.816	12.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			456.96640	430.116	12.34	0.00	0	600
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			261.11940	271.658	10.93	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			220.11940	199.958	10.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			125.27300	127.846	12.83	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			544.27300	516.146	12.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			121.60890	123.980	12.92	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			560.60890	532.280	12.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			190.09810	196.427	11.63	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			339.09810	314.727	11.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Call			102.17250	103.519	13.45	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Put			661.17250	631.818	13.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Call			97.99990	99.154	13.59	0.00	0	4,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Put			686.99990	657.454	13.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			137.09360	140.325	12.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			496.09360	468.625	12.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			78.10870	78.415	14.37	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			837.10870	806.715	14.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			73.29160	73.412	14.60	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			882.29160	851.712	14.60	0.00	0	598
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			119.82470	122.100	12.96	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			568.82470	540.400	12.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			64.80120	64.618	15.07	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			973.80120	942.918	15.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			52.07770	51.506	15.94	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,151.07770	1,119.806	15.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			87.90190	88.610	13.96	0.00	0	38,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Put			756.90190	726.910	13.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			40.03220	39.203	16.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,349.03220	1,317.503	16.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			22.86110	21.884	18.53	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,831.86110	1,800.184	18.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			72.37660	72.462	14.65	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			891.37660	860.762	14.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			18.08650	17.138	19.40	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,067.08650	2,035.438	19.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			17.75440	16.809	19.47	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,086.75440	2,055.109	19.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			51.50810	50.921	15.99	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,160.50810	1,129.221	15.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			1.79070	1.794	19.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,010.79070	2,980.094	19.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			1.62110	1.631	18.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,040.62110	3,009.931	18.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			21.51690	20.543	18.75	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			1,890.51690	1,858.844	18.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,691.26910	2,721.923	18.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.26910	0.223	18.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.23550	0.253	18.48	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,649.23550	3,618.553	18.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			10.31570	9.755	19.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,419.31570	2,388.055	19.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,191.07600	3,221.759	20.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.07600	0.059	20.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,741.23740	2,771.895	18.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.23740	0.195	18.78	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			477.41040	498.094	10.35	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			80.71040	70.694	10.35	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			6.65820	6.399	19.52	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,609.95820	2,578.999	19.52	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,912.31310	2,942.756	19.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.31310	0.256	19.21	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			262.54220	274.757	11.08	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			250.54220	232.257	11.08	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			34.87460	32.983	22.96	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,019.67460	2,987.183	22.96	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,986.07010	3,016.579	18.40	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.87010	0.779	18.40	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			585.03360	605.701	10.37	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			99.83360	89.901	10.37	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			349.92420	361.322	11.15	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			264.72420	245.522	11.15	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			651.86800	670.333	10.32	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			109.76800	97.533	10.32	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			54.16150	49.016	23.40	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,212.06150	3,176.216	23.40	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			439.10610	452.923	11.04	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			245.00610	228.023	11.04	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,045.58600	3,076.225	17.81	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			1.48600	1.325	17.81	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			407.21940	419.020	11.18	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			281.01940	262.120	11.18	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,102.64240	1,128.587	10.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			41.94240	37.087	10.99	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			942.88540	967.104	10.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			62.18540	55.604	10.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			734.34390	755.551	10.45	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			1.19600	1.070	18.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			5.86140	5.256	15.42	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,892.62700	1,922.100	13.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			11.92700	10.600	13.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			94.11550	93.340	16.99	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,763.41550	1,731.840	16.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,381.89600	3,412.570	18.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,882.19610	2,849.581	21.45	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			1.12660	0.982	24.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,620.42660	7,589.482	24.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			207.48420	210.024	13.61	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			826.78420	798.524	13.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,386.56140	2,416.756	15.42	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,357.30950	1,326.531	15.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			97.23430	96.523	16.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,716.53430	1,685.023	16.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			555.40850	571.927	10.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			184.70850	170.427	10.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			62.89610	61.081	21.45	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			382.92930	361.017	11.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			329.26780	336.730	11.89	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
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			448.56780	425.230	11.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			623.32200	642.121	10.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			142.62200	130.621	10.44	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			128.00950	128.031	15.64	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			176.58640	162.719	10.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			561.32140	578.047	10.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			180.62140	166.547	10.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			934.22080	958.331	10.75	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			63.52080	56.831	10.75	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			363.62930	372.517	11.54	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			103.64390	94.051	10.45	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			702.72780	723.392	10.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			112.02780	101.892	10.40	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,309.18070	1,336.591	11.60	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			28.48070	25.091	11.60	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			567.28640	584.219	10.63	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			721.95540	742.134	10.45	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			118.75540	108.034	10.45	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			69.06100	66.692	24.24	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,515.86100	3,482.592	24.24	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			80.50610	78.775	24.20	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,761.60610	3,728.675	24.20	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			800.36860	819.276	10.64	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			131.46860	119.176	10.64	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			867.12250	884.935	10.67	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			138.62250	125.035	10.67	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			81.84900	82.028	23.93	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,033.34900	4,002.128	23.93	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			406.42220	409.503	12.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			635.02220	606.603	12.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			403.51180	406.532	12.64	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			642.11180	613.632	12.64	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			191.69110	191.766	16.13	0.00	0	25,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			127.15140	114.757	10.78	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			131.52660	118.776	10.77	0.00	0	25,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			710.45530	722.965	10.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			229.05530	210.065	10.82	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			400.62890	403.591	12.67	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			649.22890	620.691	12.67	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			958.55140	977.657	10.78	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,630.29110	1,598.866	16.13	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			170.81030	170.738	16.72	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,829.41030	1,797.838	16.72	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			699.08940	711.234	10.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			237.68940	218.335	10.86	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			942.92660	961.676	10.77	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			936.63120	954.434	10.79	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			146.23120	132.534	10.79	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			85.30350	84.764	23.91	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,374.90350	4,342.864	23.91	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			92.41710	92.771	23.64	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,582.21710	4,551.772	23.64	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,013.73380	1,032.255	10.95	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			153.53380	141.255	10.95	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,080.17710	1,098.783	11.04	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			158.77710	147.083	11.04	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			93.52140	97.023	23.66	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,872.12140	4,845.323	23.66	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			396.38580	399.331	14.52	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			1,136.88580	1,109.931	14.52	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			306.01230	307.062	15.96	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,606.51230	1,577.661	15.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			696.64830	705.616	11.90	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			437.14830	416.216	11.90	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			692.26500	701.167	11.93	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			442.76500	421.767	11.93	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			516.20580	521.646	13.19	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			756.70580	732.246	13.19	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,276.94320	1,298.015	11.06	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			117.44320	108.615	11.06	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			974.05320	992.003	11.12	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			214.55320	202.603	11.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			701.05970	710.099	11.88	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			431.55970	410.698	11.88	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,311.25670	1,332.544	11.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			111.75670	103.144	11.12	0.00	0	18,946
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,153.23840	1,171.678	11.15	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			164.83840	153.478	11.15	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			103.18400	101.709	23.45	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,114.78400	5,083.509	23.45	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			110.23670	108.515	23.14	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,241.93670	5,210.315	23.14	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,221.02950	1,238.336	11.26	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			172.72950	160.136	11.26	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,282.84990	1,300.939	11.38	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			178.54990	166.839	11.38	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			98.44210	97.470	22.82	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,644.14210	5,613.370	22.82	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			30.40160	28.254	13.83	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,717.86820	2,745.413	13.69	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			31.56820	29.313	13.69	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,174.22540	1,189.810	11.52	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			237.92540	223.710	11.52	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,815.57820	2,843.335	13.97	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			29.27820	27.235	13.97	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,766.70160	2,794.354	13.83	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,339.16500	1,357.044	11.44	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			182.86500	170.944	11.44	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,101.25010	1,115.182	11.62	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			284.95010	269.082	11.62	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			94.72910	93.935	22.80	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,008.42910	5,977.836	22.80	0.00	0	0
Total \$ / R Option											0.00	0	1,370,131
Total \$ / R											601,210,460.80	53,744	2,418,413
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			11.22170		11.19100			1,077,283.20	96	1,153
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.41150		11.38070			114,115.00	10	59
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.59290		11.56140			0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			11.78940		11.75950			0.00	0	0
Total \$ / R MAXI Future											1,191,398.20	106	1,212
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			33,909.81430	31,472.678	11.63	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			18,709.75970	19,324.660	11.68	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			34,609.75970	32,154.660	11.68	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			18,415.18920	19,012.462	11.72	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			35,315.18920	32,842.462	11.72	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			53,022.93450	55,285.342	10.24	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			5,922.93450	5,115.342	10.24	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			19,009.81430	19,642.678	11.63	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			41,491.71020	42,599.672	11.28	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			31,421.71020	29,449.672	11.28	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			21,927.32970	20,333.486	10.86	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			50,452.38480	51,918.102	10.88	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			22,382.38480	20,768.102	10.88	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			49,912.51200	51,357.545	10.90	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			22,842.51200	21,207.545	10.90	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			50,997.32970	52,483.487	10.86	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			33,851.59410	31,558.111	11.36	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			59,953.57780	60,842.161	11.31	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			32,813.57780	30,552.161	11.31	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			59,470.79250	60,342.906	11.33	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			33,330.79250	31,052.906	11.33	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			58,991.59410	59,848.111	11.36	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			61,119.58530	61,894.654	12.43	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			56,169.58530	53,954.654	12.43	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			61,876.03540	62,661.110	12.38	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			54,926.03540	52,721.110	12.38	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			61,496.13740	62,276.398	12.41	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			55,546.13740	53,336.398	12.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI Option											0.00	0	420
Total \$ / R MAXI											1,191,398.20	106	1,632
£ / R	On	17/10/2014	Foreign Exchange Future			18.13490		18.17080			0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Future			18.29250		18.32880			60,109,155.00	3,286	47,895
£ / R	On	23/01/2015	Foreign Exchange Future			18.42160		18.45900			0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Future			18.58100		18.62020			18,581,000.00	1,000	1,000
£ / R	On	12/06/2015	Foreign Exchange Future			18.85240		18.89310			18,852,400.00	1,000	365
£ / R	On	14/09/2015	Foreign Exchange Future			19.14600		19.19260			0.00	0	0
Total £ / R Future											97,542,555.00	5,286	49,260
£ / R	On	17/10/2014	Foreign Exchange Option	17.65	Call			586.99660	533.746	10.47	0.00	0	0
£ / R	On	17/10/2014	Foreign Exchange Option	17.65	Put			66.19660	48.846	10.47	0.00	0	1,650
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			883.14530	832.238	9.90	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			104.34530	89.738	9.90	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			339.12610	294.855	11.07	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			510.32610	502.355	11.07	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Call			165.12720	136.091	12.53	0.00	0	16,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Put			1,026.32720	1,033.591	12.53	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Call			139.36350	112.139	12.70	0.00	0	5,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Put			1,150.56350	1,159.639	12.70	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Call			961.83870	911.968	9.79	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Put			83.03870	69.468	9.79	0.00	0	2,500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			890.85650	840.041	9.89	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			102.05650	87.541	9.89	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			875.47000	824.473	9.91	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			106.67000	91.973	9.91	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			38.84700	33.615	16.25	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,279.84700	3,312.015	16.25	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			38.27790	33.127	16.28	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,299.27790	3,331.527	16.28	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			300.18710	272.532	12.42	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			941.18710	950.932	12.42	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			297.82590	270.315	12.44	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			948.82590	958.715	12.44	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			64.27550	55.625	15.38	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,645.27550	2,674.025	15.38	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			485.59850	449.233	11.27	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			526.59850	527.633	11.27	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			437.21520	402.687	11.52	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			608.21520	611.087	11.52	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			302.56480	274.770	12.40	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			933.56480	943.170	12.40	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			617.65330	576.479	10.92	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			378.65330	374.879	10.92	0.00	0	9,605

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			397.28030	374.100	12.70	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,067.08030	1,083.100	12.70	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			394.84270	371.763	12.72	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,074.64270	1,090.763	12.72	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			392.41770	369.442	12.74	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,082.21770	1,098.442	12.74	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			476.23770	449.908	12.18	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			856.03770	868.908	12.18	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			813.49530	791.285	12.31	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			770.39530	788.885	12.31	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			809.36830	787.468	12.33	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			776.26830	795.068	12.33	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			817.64940	795.379	12.30	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			764.54940	782.979	12.30	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			1,048.71950	1,011.109	12.13	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			816.11950	825.109	12.13	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			1,057.12800	1,019.374	12.10	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			804.52800	813.374	12.10	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			1,052.91440	1,015.232	12.12	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			810.31440	819.232	12.12	0.00	0	0
Total £ / R Option											0.00	0	64,224
Total £ / R											97,542,555.00	5,286	113,484
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10303		0.10308			0.00	0	15,514
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10492		0.10497			0.00	0	25
Total ¥ / R Future											0.00	0	15,539
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			10.30900	10.156	16.81	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,702.50900	1,707.056	16.81	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			384.30260	383.841	10.10	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			76.50260	80.741	10.10	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			59.83380	60.554	13.85	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			752.03380	757.454	13.85	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,507.00410	1,502.237	11.82	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			9.90410	9.837	11.82	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			635.10970	635.287	11.66	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			138.00970	142.887	11.66	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			218.31870	220.494	14.28	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			721.21870	728.094	14.28	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			14.30810		14.35980			0.00	0	2,000
€ / R	On	26/11/2014	Foreign Exchange Future			14.38100		14.43260			0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	12/12/2014	Foreign Exchange Future			14.41670		14.46860			10,610,691.20	736	73,889
€ / R	On	16/03/2015	Foreign Exchange Future			14.67220		14.72530			2,200,830.00	150	18,857
€ / R	On	12/06/2015	Foreign Exchange Future			14.92150		14.97460			1,492,150.00	100	600
€ / R	On	14/09/2015	Foreign Exchange Future			15.20050		15.25710			0.00	0	15
Total € / R Future											14,303,671.20	986	97,361
€ / R	On	29/10/2014	Foreign Exchange Option	14.34	Call			211.14860	180.369	10.36	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.34	Put			191.34860	212.269	10.36	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.35	Call			206.40320	176.351	10.39	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.35	Put			196.60320	218.251	10.39	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.36	Call			202.09420	172.412	10.42	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.36	Put			202.29420	224.312	10.42	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Call			312.98850	282.403	10.57	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Put			220.38850	241.403	10.57	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Call			307.87290	277.581	10.58	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Put			225.27290	246.581	10.58	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Call			302.82120	272.821	10.60	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Put			230.22120	251.821	10.60	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			992.85790	944.227	10.12	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			24.25790	27.527	10.12	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			102.53550	114.871	10.21	0.00	0	4,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Call			121.42650	108.050	12.83	0.00	0	4,500
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			43.94750	50.263	9.94	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			92.86820	82.104	13.50	0.00	0	7,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			42.76640	48.903	9.94	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			776.26110	731.236	9.91	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			47.66110	54.536	9.91	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			581.13550	541.571	10.21	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Call			473.33090	437.916	10.42	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Put			154.73090	171.216	10.42	0.00	0	3,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Put			802.82650	841.349	12.83	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			102.21730	90.577	13.26	0.00	0	25,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			923.61730	963.877	13.26	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			802.54750	756.963	9.94	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			820.21270	774.273	9.95	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			41.61270	47.573	9.95	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			811.36640	765.603	9.94	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			994.26820	1,035.404	13.50	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			33.29290	28.733	16.17	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,864.69290	1,912.033	16.17	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			603.13200	632.652	11.81	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			644.57390	674.839	11.95	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			382.13030	358.799	11.86	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			616.83030	646.599	11.86	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			295.83670	276.097	12.59	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			850.53670	883.897	12.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			388.43200	364.852	11.81	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			151.90870	161.017	10.18	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			385.26640	361.812	11.83	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			609.96640	639.612	11.83	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			0.00000	232.201	13.09	1,438,947.74	6,197	7,100
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			0.00000	1,060.001	13.09	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			369.87390	347.039	11.95	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			103.58700	108.106	10.15	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			355.18420	332.944	12.06	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			679.88420	710.744	12.06	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			871.21530	826.800	10.15	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			145.91530	154.600	10.15	1,097,660.71	7,100	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			857.20870	813.217	10.18	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			289.00380	269.561	12.66	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			873.70380	907.361	12.66	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			1,028.88700	980.306	10.15	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			468.85610	445.463	12.66	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			884.25610	913.963	12.66	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			466.10830	442.828	12.68	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			891.50830	921.328	12.68	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			463.38080	440.207	12.70	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			898.78080	928.707	12.70	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			733.52290	759.177	12.27	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			746.89740	716.099	12.28	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			739.79740	765.599	12.28	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			743.22430	712.536	12.30	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			746.12430	772.036	12.30	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			750.62290	719.677	12.27	0.00	0	0
Total € / R Option											2,536,608.45	13,297	119,937
Total € / R											16,840,279.65	14,283	217,298
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.97680		9.99930			0.00	0	9,718
AU\$ / R	On	16/03/2015	Foreign Exchange Future			10.07810		10.10140			0.00	0	4,310
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.17590		10.19900			0.00	0	1,050
AU\$ / R	On	14/09/2015	Foreign Exchange Future			10.28440		10.30990			0.00	0	300
Total AU\$ / R Future											0.00	0	15,378
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			817.54750	840.755	11.24	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			427.92410	415.183	9.26	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			38.62410	48.383	9.26	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			569.20490	552.218	9.51	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			444.61510	431.236	9.26	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			35.31510	44.436	9.26	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			436.23990	423.178	9.26	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			36.93990	46.378	9.26	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
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			770.44170	793.845	11.17	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			16.84750	17.555	11.24	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			283.05470	277.099	9.23	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			83.75470	100.299	9.23	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			143.43050	145.121	9.36	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			194.13050	218.321	9.36	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			19.74170	20.645	11.17	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			19.90490	25.418	9.51	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			234.40320	252.491	10.37	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			330.37590	325.413	10.37	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			238.97590	257.313	10.37	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			341.28400	335.828	10.36	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			229.88400	247.728	10.36	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			335.80320	330.591	10.37	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			400.16510	424.171	11.26	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			355.26310	356.238	11.28	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			406.26310	430.338	11.28	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			351.40260	352.446	11.30	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			412.40260	436.546	11.30	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			359.16510	360.071	11.26	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			488.93390	517.272	11.71	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			446.56970	449.283	11.67	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			476.66970	504.883	11.67	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			442.68250	445.461	11.69	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			482.78250	511.061	11.69	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			438.83390	441.672	11.71	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											0.00	0	16,383
CAD/ R	On	12/12/2014	Foreign Exchange Future			10.23370		10.20860			0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			10.38290		10.35810			0.00	0	75
Total CAD/ R Future											0.00	0	75
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			309.63820	331.133	9.52	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			91.03820	87.433	9.52	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			302.91340	324.247	9.52	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			94.31340	90.547	9.52	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			296.27030	317.438	9.52	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			97.67030	93.738	9.52	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			173.64790	163.825	9.79	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			434.00340	449.303	9.78	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			165.90340	156.403	9.78	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			427.84600	442.986	9.78	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			169.74600	160.086	9.78	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			421.74790	436.724	9.79	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 CAD/ R Option								0.00	0	0
Total CAD/ R								0.00	0	75
CF CANDCO n 12/12/2014 Foreign Exchange Future			47.48400		-46.83210			0.00	0	1,942
Total CF CANDO CAF C Future								0.00	0	1,942
Total CF CANDO CAF C								0.00	0	1,942
CF CANDCO n 12/12/2014 Foreign Exchange Future			986.92240		957.93570			0.00	0	26,600
Total CF CANDO CAF E Future								0.00	0	26,600
Total CF CANDO CAF E								0.00	0	26,600
CF CANDCO n 12/12/2014 Foreign Exchange Future			1,084.48950		1,054.91510			0.00	0	2,913
Total CF CANDO CAF H Future								0.00	0	2,913
Total CF CANDO CAF H								0.00	0	2,913
CF CANDCO n 12/12/2014 Foreign Exchange Future			140.07580		-121.85090			0.00	0	4,362
Total CF CANDO CAF J Future								0.00	0	4,362
Total CF CANDO CAF J								0.00	0	4,362
CF CANDCO n 12/12/2014 Foreign Exchange Future			905.04330		876.77550			0.00	0	1,871
Total CF CANDO CAF K Future								0.00	0	1,871
Total CF CANDO CAF K								0.00	0	1,871
CHF / R On 12/12/2014 Foreign Exchange Future			11.94520		11.99040			0.00	0	6,802
CHF / R On 16/03/2015 Foreign Exchange Future			12.16230		12.20830			0.00	0	150
Total CHF / R Future								0.00	0	6,952
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Call			179.56110	161.215	12.30	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Put			429.16110	456.015	12.30	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Call			176.73080	158.628	12.33	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Put			436.33080	463.428	12.33	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Call			173.94520	156.083	12.37	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Put			443.54520	470.883	12.37	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			194.78120	183.202	13.99	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			976.48120	1,010.902	13.99	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			193.01130	181.548	14.01	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			984.71130	1,019.248	14.01	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			191.26030	179.914	14.04	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			992.96030	1,027.614	14.04	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 CHF / R Option								0.00	0	0
Total CHF / R								0.00	0	6,952
CNH / R On 12/12/2014			1.81330		1.80820			0.00	0	0
CNH / R On 16/03/2015			1.83140		1.82770			0.00	0	0
Total CNH / R Future								0.00	0	0
CNH / R On 12/12/2014	1.76	Call			660.05560	693.397	10.73	0.00	0	0
CNH / R On 12/12/2014	1.76	Put			178.05560	160.397	10.73	0.00	0	0
CNH / R On 12/12/2014	1.74	Call			803.75770	841.721	10.70	0.00	0	0
CNH / R On 12/12/2014	1.74	Put			121.75770	108.721	10.70	0.00	0	0
CNH / R On 12/12/2014	1.75	Call			730.01810	765.742	10.71	0.00	0	0
CNH / R On 12/12/2014	1.75	Put			148.01810	132.742	10.71	0.00	0	0
CNH / R On 16/03/2015	1.80	Call			701.75410	717.570	10.80	0.00	0	0
CNH / R On 16/03/2015	1.80	Put			424.75410	403.570	10.80	0.00	0	0
CNH / R On 16/03/2015	1.81	Call			654.01720	668.407	10.94	0.00	0	0
CNH / R On 16/03/2015	1.81	Put			477.01720	454.407	10.94	0.00	0	0
CNH / R On 16/03/2015	1.79	Call			759.09880	776.180	10.79	0.00	0	0
CNH / R On 16/03/2015	1.79	Put			382.09880	362.180	10.79	0.00	0	0
Total CNH / R Option								0.00	0	0
Total CNH / R								0.00	0	0
QUANTO € On 12/12/2014			1.28470		1.29290			0.00	0	180
QUANTO € On 16/03/2015			1.28570		1.29390			0.00	0	0
Total QUANTO € / \$ Future								0.00	0	180
Total QUANTO € / \$								0.00	0	180
RAIN On 12/12/2014			21,346.30000		21,357.50000			0.00	0	0
Total RAIN Future								0.00	0	0
Total RAIN								0.00	0	0
TRY / R On 12/12/2014			4.93050		4.94050			0.00	0	0
TRY / R On 16/03/2015			4.90390		4.91490			0.00	0	0
Total TRY / R Future								0.00	0	0
TRY / R On 12/12/2014	4.98	Call			49.99290	43.092	6.84	0.00	0	0
TRY / R On 12/12/2014	4.98	Put			89.49290	92.592	6.84	0.00	0	0
TRY / R On 12/12/2014	4.99	Call			46.69140	40.053	6.91	0.00	0	0
TRY / R On 12/12/2014	4.99	Put			96.19140	99.553	6.91	0.00	0	0
TRY / R On 12/12/2014	5.00	Call			43.59190	37.216	6.97	0.00	0	0
TRY / R On 12/12/2014	5.00	Put			103.09190	106.715	6.97	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Call			89.42230	83.291	8.82	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			164.52230	169.391	8.82	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			86.02360	80.060	8.86	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			171.12360	176.160	8.86	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			82.74070	76.943	8.89	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			177.84070	183.043	8.89	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0
Total Futures											714 248 085.20	60,122	1,271,927
Total Options											2 536 608.45	13,297	1,555,717
Grand Total:											716,784,693.65	73,419	2,827,644