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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 21/11/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 25/11/2014 Foreign Exchange Future			10.92550		10.95920			0.00	0	0
\$ / R On 26/11/2014 Foreign Exchange Future			10.92550		10.96060			0.00	0	0
\$ / R On 27/11/2014 Foreign Exchange Future			10.92700		10.96210			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			10.92840		10.96360			0.00	0	0
\$ / R On 02/12/2014 Foreign Exchange Future			10.93420		10.96940			0.00	0	201
\$ / R On 10/12/2014 Foreign Exchange Future			10.94840		10.98380			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			10.95030		10.98560			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			10.95210		10.98750			337,028,973.30	30,773	961,707
\$ / R On 15/12/2014 Foreign Exchange Future			10.95760		10.99290			0.00	0	0
\$ / R On 19/12/2014 Foreign Exchange Future			10.96490		11.00010			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			10.97230		11.00730			0.00	0	440
\$ / R On 28/01/2015 Foreign Exchange Future			11.04000		11.07560			0.00	0	3,182
\$ / R On 25/02/2015 Foreign Exchange Future			11.09020		11.12590			0.00	0	2,421
\$ / R On 26/02/2015 Foreign Exchange Future			11.09210		11.12780			0.00	0	0
\$ / R On 27/02/2015 Foreign Exchange Future			11.09400		11.12970			0.00	0	1,263
\$ / R On 16/03/2015 Foreign Exchange Future			11.12640		11.16240			20,806,368.00	1,870	127,956
\$ / R On 27/03/2015 Foreign Exchange Future			11.14730		11.18350			0.00	0	2,435
\$ / R On 01/04/2015 Foreign Exchange Future			11.15680		11.19310			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.20820		11.24490			0.00	0	2,450
\$ / R On 27/05/2015 Foreign Exchange Future			11.26340		11.30060			0.00	0	1,375
\$ / R On 12/06/2015 Foreign Exchange Future			11.29370		11.33120			1,140,663.70	101	29,344

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 Future			11.32020		11.35800			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.38270		11.42110			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.43770		11.47670			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.47260		11.51250			0.00	0	4,785
\$ / R	On	28/09/2015	Foreign Exchange Future			11.49980		11.54030			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.55810		11.59990			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.61240		11.65570			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			11.64590		11.68910			0.00	0	30,000
\$ / R	On	21/12/2015	Foreign Exchange Future			11.66690		11.71000			0.00	0	0
Total \$ / R Future											358,976,005.00	32,744	1,173,745
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			168.75480	135.040	10.70	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			9.55480	9.540	10.70	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			0.04790	0.033	58.74	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,650.84790	2,684.533	58.74	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Call			0.08250	0.025	20.48	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Put			889.48250	924.525	20.48	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.02	Call			34.74820	22.278	11.25	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.02	Put			94.14820	116.778	11.25	0.00	0	4,000
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Call			11.53120	6.718	12.83	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Put			200.93120	231.218	12.83	0.00	0	500
\$ / R	On	27/11/2014	Foreign Exchange Option	11.20	Call			8.76390	5.319	12.82	0.00	0	11,000
\$ / R	On	27/11/2014	Foreign Exchange Option	11.20	Put			246.66390	278.319	12.82	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	10.95	Call			0.00000	51.641	10.23	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	10.95	Put			0.00000	73.241	10.23	146,482.80	2,000	2,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			7.75260	4.397	12.93	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			294.15260	325.997	12.93	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,663.60000	2,628.400	14.39	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	14.39	0.00	0	0
\$ / R	On	02/12/2014	Foreign Exchange Option	11.24	Call			15.80310	10.316	12.10	0.00	0	0
\$ / R	On	02/12/2014	Foreign Exchange Option	11.24	Put			286.40310	316.116	12.10	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			244.26840	213.249	11.02	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			40.46840	44.849	11.02	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			80.78830	65.284	11.22	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			165.18830	184.984	11.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,987.51910	1,952.115	22.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			0.01910	0.015	22.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,897.52670	1,862.121	21.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			0.02670	0.021	21.62	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,487.62960	1,452.198	18.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			0.12960	0.098	18.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,427.66480	1,392.224	18.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			0.16480	0.124	18.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,437.50010	2,402.100	22.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.00010	0.000	22.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,207.90730	1,172.406	16.79	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	12/12/2014	Foreign Exchange Option	9.78	Put			0.40730	0.306	16.79	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,108.12270	1,072.561	16.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			0.62270	0.460	16.06	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,547.60210	1,512.177	19.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			0.10210	0.077	19.17	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			938.60530	902.975	14.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			1.10530	0.875	14.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			888.81240	853.168	14.24	0.00	0	2,995
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			1.31240	1.068	14.24	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,387.69370	1,352.245	18.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			0.19370	0.146	18.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			650.72660	615.103	12.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			3.22660	3.003	12.27	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			640.85990	605.245	12.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			3.35990	3.145	12.19	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			988.43520	952.820	15.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			0.93520	0.720	15.07	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			611.29950	575.717	11.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			3.79950	3.617	11.94	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			591.62950	556.075	11.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			4.12950	3.975	11.78	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			690.25130	654.604	12.60	0.00	0	2,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			2.75130	2.504	12.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			542.60970	507.895	11.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			5.10970	5.795	11.67	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			504.37480	469.858	11.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			6.87480	7.758	11.59	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			630.99950	595.394	12.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			3.49950	3.294	12.10	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			476.03070	441.696	11.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			8.53070	9.596	11.52	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			448.02390	413.906	11.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			10.52390	11.806	11.46	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			552.39380	517.480	11.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			4.89380	5.380	11.69	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			375.40840	342.077	11.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			17.90840	19.977	11.29	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			315.06720	282.750	11.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			27.56720	30.650	11.15	0.00	0	22,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			494.89250	460.433	11.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			7.39250	8.333	11.56	0.00	0	44,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			282.27920	250.712	11.06	0.00	0	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			34.77920	38.612	11.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			274.30060	242.944	11.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			36.80060	40.844	11.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			402.24260	368.577	11.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			14.74260	16.477	11.36	0.00	0	10,558

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	10.80	Call			235.85430	205.688	10.94	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			48.35430	53.589	10.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Call			228.47220	198.575	10.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Put			50.97220	56.475	10.92	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			290.34720	258.580	11.08	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			32.84720	36.480	11.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			214.03350	184.703	10.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			56.53350	62.603	10.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			200.04570	171.326	10.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			62.54570	69.226	10.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			250.93380	220.263	10.98	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			43.43380	48.163	10.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			167.16100	140.152	10.73	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			79.66100	88.052	10.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			148.93230	123.079	10.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			91.43230	100.979	10.67	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			221.19720	191.579	10.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			53.69720	59.479	10.90	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			137.43180	112.400	10.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			99.93180	110.300	10.63	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			131.88110	108.042	10.68	1,080,419.00	10,000	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			104.38110	115.942	10.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			193.22600	164.827	10.81	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			65.72600	72.727	10.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.04	Call			0.00000	78.046	11.10	1,170,694.50	15,000	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.04	Put			0.00000	165.946	11.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			88.11190	71.798	11.20	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			160.61190	179.698	11.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Call			143.11660	117.669	10.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Put			95.61660	105.569	10.65	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Call			78.29930	63.264	11.36	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Put			180.79930	201.164	11.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			75.25390	60.632	11.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			187.75390	208.532	11.41	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			111.02100	91.998	10.89	0.00	0	37,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			123.52100	139.898	10.89	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Call			66.75070	53.327	11.57	0.00	0	11,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Put			209.25070	231.227	11.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			61.58190	48.921	11.67	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			224.08190	246.821	11.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			84.72640	68.844	11.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			167.22640	186.744	11.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Call			40.92090	31.606	12.20	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Put			303.42090	329.506	12.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.26	Call			39.26680	30.244	12.25	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.26	Put			311.76680	338.144	12.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			72.31530	58.100	11.46	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	11.11	Put			194.81530	216.000	11.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.31	Call			31.92970	24.253	12.51	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.31	Put			354.42970	382.153	12.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Call			29.38950	22.201	12.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Put			371.88950	400.101	12.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			50.25070	39.361	11.94	0.00	0	2,931
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			262.75070	287.261	11.94	0.00	0	750
\$ / R	On	12/12/2014	Foreign Exchange Option	11.39	Call			22.91630	17.030	12.93	340,598.00	20,000	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.39	Put			425.41630	454.930	12.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			21.98670	16.294	12.99	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			434.48670	464.194	12.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Call			33.28050	25.349	12.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Put			345.78050	373.249	12.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			14.55660	10.504	13.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			527.05660	558.404	13.51	0.00	0	600
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			11.86810	8.325	13.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			574.36810	606.225	13.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			28.19540	21.241	12.67	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			380.69540	409.141	12.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			8.31400	5.743	14.08	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			650.81400	683.643	14.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			7.95200	5.483	14.12	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			660.45200	693.383	14.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Call			17.15850	12.513	13.30	375,399.00	30,000	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Put			489.65850	520.413	13.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Call			4.27220	2.883	14.73	0.00	0	4,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Put			796.77220	830.783	14.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			3.00490	2.009	15.08	0.00	0	38,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Put			875.50490	909.909	15.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			9.08820	6.300	13.99	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			631.58820	664.201	13.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Call			2.12130	1.407	15.43	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Put			954.62130	989.307	15.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			2.03150	1.347	15.48	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			964.53150	999.247	15.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Call			4.87830	3.306	14.60	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Put			767.37830	801.206	14.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			1.56980	1.036	15.74	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,024.06980	1,058.936	15.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			1.07220	0.751	16.25	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,113.57220	1,148.651	16.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Call			2.52350	1.680	15.26	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Put			915.02350	949.580	15.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			0.60780	0.436	17.58	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,313.10780	1,348.336	17.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			0.37060	0.273	18.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,512.87060	1,548.173	18.91	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	12/12/2014	Foreign Exchange Option	12.00	Call			1.63840	1.082	15.70	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,014.13840	1,048.982	15.70	0.00	0	598
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			0.12810	0.103	22.64	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,072.62810	2,108.003	22.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			0.10120	0.087	23.95	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,252.60120	2,287.987	23.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			0.62420	0.447	17.51	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,303.12420	1,338.347	17.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			0.08050	0.077	26.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,612.58050	2,647.977	26.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			0.06590	0.073	31.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,212.56590	3,247.973	31.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			0.14080	0.112	22.24	0.00	0	36,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,012.64080	2,048.012	22.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			0.06550	0.073	31.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,242.56550	3,277.973	31.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.00870	0.008	31.98	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,852.50870	3,887.908	31.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			0.09970	0.086	24.11	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,272.59970	2,307.986	24.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,987.50000	2,952.100	17.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.00000	0.000	17.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,537.50000	2,502.100	21.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.00000	0.000	21.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,487.50000	2,452.100	21.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.00000	0.000	21.90	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			243.50800	213.726	10.66	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			50.60800	56.126	10.66	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Call			69.40160	56.563	11.57	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Put			226.50160	248.963	11.57	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Call			2.22780	1.460	15.04	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Put			999.32780	1,033.860	15.04	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			0.17250	0.084	26.73	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,807.27250	2,842.484	26.73	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Call			79.53300	66.402	11.73	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Put			239.43300	261.502	11.73	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Call			46.28100	37.788	12.56	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Put			366.18100	392.888	12.56	0.00	0	10,000
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,707.30000	2,672.300	19.14	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	19.14	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			78.93810	66.615	11.80	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			271.63810	294.315	11.80	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			0.40700	0.185	18.57	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,194.80700	3,230.185	18.57	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,775.65510	2,740.046	18.90	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.05510	0.046	18.90	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			367.19010	341.349	10.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			91.59010	101.350	10.57	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			163.41220	150.070	11.54	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			287.81220	310.070	11.54	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			435.60540	410.422	10.62	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			109.70540	120.222	10.62	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			1.19880	14.224	26.08	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,375.29880	3,424.024	26.08	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			246.45940	230.520	11.30	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			268.65940	288.420	11.30	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,828.22970	2,792.357	18.25	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.42970	0.257	18.25	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			223.47510	209.494	11.61	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			313.77510	335.494	11.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			870.51660	839.397	10.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			28.11660	32.997	10.76	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			711.40740	680.188	10.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			49.00740	53.788	10.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			552.72890	525.590	10.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.51850	0.290	19.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			2.43270	1.691	15.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,667.13660	1,630.942	13.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			4.73660	4.542	13.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			35.62720	35.536	18.71	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,923.22720	1,959.136	18.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,162.91850	3,126.690	19.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,053.52240	3,100.452	24.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.00890	0.062	25.97	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,837.60890	7,873.662	25.97	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			54.28420	52.674	16.99	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			1,471.88420	1,506.274	16.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,164.83270	2,128.091	15.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,500.32630	1,534.848	17.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			37.12950	36.922	18.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,874.72950	1,910.522	18.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			117.30880	111.278	14.17	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			804.90880	834.878	14.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			15.92240	26.852	24.59	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			936.67180	967.894	14.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			58.75720	56.767	16.69	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			1,396.35720	1,430.367	16.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			180.53300	170.309	12.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			518.13300	543.909	12.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			52.72630	51.248	17.10	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			549.04200	575.373	12.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			158.81020	149.923	13.16	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			596.41020	623.523	13.16	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			235.36000	221.893	11.98	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	11.30	Put			372.96000	395.493	11.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			99.07180	94.294	14.78	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			443.45930	467.713	12.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			190.19990	179.391	12.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			487.79990	512.991	12.61	0.00	0	14,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			368.65550	346.499	11.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			196.25550	210.099	11.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			171.44200	161.773	12.93	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			200.81750	214.836	11.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			357.84000	336.034	11.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			205.44000	219.634	11.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			490.18210	464.553	10.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			117.78210	128.153	10.71	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			205.85930	194.113	12.37	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			121.12840	131.671	10.73	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			420.32760	396.600	10.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			157.92760	170.200	10.88	0.00	0	47,665
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			702.86930	671.622	10.42	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			50.46930	55.222	10.42	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			363.21750	341.236	11.04	0.00	0	15,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			90.32890	99.190	10.57	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			517.39210	491.085	10.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			104.99210	114.685	10.65	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,075.68400	1,043.900	11.15	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			13.28400	17.500	11.15	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			483.52840	458.072	10.73	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			510.17410	484.756	10.78	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			126.67410	137.456	10.78	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			16.28310	21.548	25.72	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,682.78310	3,724.248	25.72	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			304.88900	288.869	11.61	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			311.78900	332.069	11.61	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			96.05860	92.004	15.58	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			1,142.95860	1,175.204	15.58	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			29.54850	29.196	25.16	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,934.64850	3,970.996	25.16	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			581.55780	555.527	10.72	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			136.65780	147.327	10.72	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			643.21130	616.802	10.65	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			142.61130	153.402	10.65	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			36.08490	35.429	24.98	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,215.48490	4,252.029	24.98	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			516.49570	495.753	11.40	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			265.29570	282.053	11.40	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			378.28720	364.011	12.30	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			447.08720	470.311	12.30	0.00	0	7,300
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			569.60500	547.145	11.15	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	10.80	Put			0.00000	158.289	10.69	1,440,432.63	9,100	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			102.23330	99.184	18.12	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,991.03330	2,025.484	18.12	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			730.17900	699.020	10.59	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			128.97900	135.320	10.59	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			744.75040	772.755	13.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			0.00000	141.373	16.34	3,690,953.23	26,108	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			0.00000	1,477.673	16.34	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			714.97470	684.015	10.57	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			133.77470	140.315	10.57	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			0.00000	651.989	10.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			585.86950	611.671	12.98	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			270.31760	260.633	13.62	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			729.11760	756.933	13.62	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			90.16500	87.651	18.84	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			2,218.96500	2,253.951	18.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			265.95040	256.455	13.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			275.24280	292.341	11.45	0.00	0	5,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			415.83470	398.635	11.96	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			384.63470	404.935	11.96	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			115.88350	112.225	17.45	0.00	0	75,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,784.68350	1,818.525	17.45	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			317.06950	305.371	12.98	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			218.40500	233.445	11.15	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			558.59530	536.487	11.20	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			227.39530	242.787	11.20	0.00	0	75,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			268.12340	258.531	13.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			736.92340	764.831	13.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			506.44280	486.041	11.45	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			708.59480	683.468	10.77	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			150.59480	163.268	10.77	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			39.66570	38.130	24.66	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,561.66570	4,597.930	24.66	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			47.06960	45.368	24.33	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,775.96960	4,812.668	24.33	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			781.85630	755.707	10.89	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			160.75630	173.007	10.89	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			846.96980	819.542	11.02	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			170.26980	181.842	11.02	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			53.56130	50.564	24.35	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,076.86130	5,112.864	24.35	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			160.51430	158.816	22.77	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			3,228.01430	3,266.216	22.77	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			381.19410	370.403	14.16	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			868.69410	897.803	14.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			288.40880	280.158	15.62	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			1,275.90880	1,307.558	15.62	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			218.38010	211.793	17.13	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,765.88010	1,799.193	17.13	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			528.28730	512.954	12.63	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			505.78730	530.354	12.63	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			524.60540	509.483	12.66	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			512.10540	536.883	12.66	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			521.05880	506.047	12.69	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			518.55880	543.447	12.69	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,037.58240	1,006.970	11.08	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			125.08240	134.370	11.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			763.92370	742.280	11.25	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			231.42370	249.680	11.25	454,916.60	1,822	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			752.73220	731.370	11.30	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			240.23220	258.770	11.30	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,069.18110	1,038.204	11.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			116.68110	125.604	11.09	0.00	0	18,946
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			176.10800	189.135	11.12	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			60.17670	57.471	24.24	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,319.87670	5,357.671	24.24	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			916.40800	888.935	11.12	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			73.08890	67.754	24.17	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,453.18890	5,489.654	24.17	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			981.85820	950.929	11.13	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			181.95820	192.829	11.13	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,041.82870	1,009.116	11.17	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			186.12870	196.717	11.17	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			68.36320	68.505	24.30	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,862.66320	5,906.105	24.30	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,737.03980	1,773.223	16.95	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			19.53820	25.554	13.18	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			975.26750	944.439	11.35	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			236.16750	248.539	11.35	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			942.26340	911.853	11.37	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			253.16340	265.953	11.37	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			326.13980	319.123	16.95	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,558.04260	2,519.394	13.48	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			18.94260	23.494	13.48	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,508.33810	2,470.401	13.33	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			19.23810	24.501	13.33	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,458.63820	2,421.454	13.18	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,101.02900	1,069.103	11.29	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			191.02900	202.203	11.29	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			879.20170	855.178	11.68	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			309.20170	328.278	11.68	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			64.61960	63.171	23.92	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,224.61960	6,266.271	23.92	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
Total \$ / R Option										8,699,895.76	114,030	1,933,766
Total \$ / R										367,675,900.76	146,774	3,107,511
\$ / R MAXI On	12/12/2014	Foreign Exchange Future			10.95210		10.98750			262,850.40	24	1,742
\$ / R MAXI On	16/03/2015	Foreign Exchange Future			11.12640		11.16240			445,056.00	40	498
\$ / R MAXI On	12/06/2015	Foreign Exchange Future			11.29370		11.33120			0.00	0	93
\$ / R MAXI On	14/09/2015	Foreign Exchange Future			11.47260		11.51250			0.00	0	25
Total \$ / R MAXI Future										707,906.40	64	2,358
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Call			29,850.35120	26,654.447	11.11	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Put			3,100.35120	3,444.447	11.11	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Call			2,819.53920	2,124.069	12.67	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Put			38,069.53920	40,914.069	12.67	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Call			2,705.03560	2,032.222	12.72	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Put			38,955.03560	41,822.222	12.72	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Call			2,595.12270	1,944.310	12.78	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put			39,845.12270	42,734.310	12.78	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put			25,495.61900	27,147.181	11.23	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Call			24,181.35200	22,797.870	11.90	0.00	0	420
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Put			35,941.35200	38,157.870	11.90	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call			31,697.90470	29,655.715	11.18	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put			24,457.90470	26,015.715	11.18	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call			31,213.96550	29,188.818	11.19	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put			24,973.96550	26,548.818	11.19	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call			30,735.61900	28,787.181	11.23	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call			41,175.39360	39,499.605	11.99	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put			39,055.39360	41,129.605	11.99	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call			41,995.30260	40,260.295	11.93	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			37,875.30260	39,890.295	11.93	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call			41,583.46580	39,863.503	11.96	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put			38,463.46580	40,493.503	11.96	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			64,688.35920	67,364.528	13.26	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			45,642.20040	44,337.595	13.29	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			65,392.20040	68,077.595	13.29	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			46,237.20880	44,914.476	13.23	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			63,987.20880	66,654.476	13.23	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			45,938.35920	44,624.528	13.26	0.00	0	0
Total \$ / R MAXI Option										0.00	0	420
Total \$ / R MAXI										707,906.40	64	2,778
£ / R	On 02/12/2014	Foreign Exchange Future			17.11520		17.25740			0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Future			17.14220		17.28490			33,513,001.00	1,955	48,316
£ / R	On 23/01/2015	Foreign Exchange Future			17.26000		17.40360			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			17.40210		17.54720			17,402,100.00	1,000	8,526

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 Future			17.64980		17.79870			0.00	0	1,842
£ / R	On	14/09/2015	Foreign Exchange Future			17.91610		18.06940			0.00	0	695
Total £ / R Future											50,915,101.00	2,955	59,379
£ / R	On	02/12/2014	Foreign Exchange Option	17.25	Call			123.38960	63.521	10.00	0.00	0	6,000
£ / R	On	02/12/2014	Foreign Exchange Option	17.25	Put			115.98960	198.320	10.00	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			78.13540	44.265	10.94	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			353.23540	462.065	10.94	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			5.08590	2.986	14.43	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			1,220.18590	1,360.786	14.43	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Put			2,055.94240	2,198.220	17.38	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			82.99710	47.327	10.89	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			338.09710	445.127	10.89	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Call			1.26160	0.621	16.98	0.00	0	16,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Put			1,906.36160	2,048.421	16.98	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Call			0.84240	0.420	17.38	0.00	0	5,000
£ / R	On	12/12/2014	Foreign Exchange Option	17.35	Call			143.61850	87.500	10.41	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.35	Put			208.71850	295.300	10.41	0.00	0	10,000
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			80.53350	45.772	10.92	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			345.63350	453.572	10.92	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Call			108.25790	63.639	10.66	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Put			273.35790	371.439	10.66	0.00	0	2,500
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			4,299.65500	4,443.210	21.79	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			3.26620	3.223	21.88	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			4,319.66620	4,463.223	21.88	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,717.24760	1,855.915	13.76	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			20.57330	15.701	13.79	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,726.97330	1,865.701	13.79	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			2.95300	2.830	18.92	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			3,639.35300	3,782.830	18.92	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			3.25500	3.210	21.79	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			1,145.08010	1,275.946	12.23	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			40.16450	29.882	12.57	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			1,266.56450	1,399.882	12.57	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			21.12530	16.131	13.74	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,707.52530	1,846.131	13.74	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			20.84760	15.915	13.76	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			75.20450	54.536	11.51	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			891.60450	1,014.536	11.51	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			48.68010	35.946	12.23	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			76.20730	61.557	13.91	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,829.00730	1,959.457	13.91	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Put			2,149.42850	2,283.924	14.54	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Call			80.16120	64.346	13.81	0.00	0	5,000
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Put			1,782.96120	1,912.245	13.81	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			76.97930	62.103	13.89	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	19.29	Put			1,819.77930	1,950.003	13.89	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Put			197.91400	243.283	10.74	0.00	0	5,592
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			103.43420	82.481	13.43	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,556.23420	1,680.381	13.43	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			75.52690	61.017	13.92	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,838.32690	1,968.917	13.92	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Call			56.62850	46.024	14.54	0.00	0	21,000
£ / R	On	16/03/2015	Foreign Exchange Option	16.72	Call			945.94990	833.173	10.57	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	16.72	Put			118.74990	151.073	10.57	0.00	0	25,000
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Call			745.11400	645.383	10.74	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,372.14230	1,485.754	13.72	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			328.86370	293.791	13.73	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,380.16370	1,493.991	13.73	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			326.90350	292.036	13.75	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,388.20350	1,502.236	13.75	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			330.84230	295.554	13.72	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,416.30070	1,525.724	13.96	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			543.33440	499.666	13.98	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,423.93440	1,533.565	13.98	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			540.99330	497.519	13.99	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,431.59330	1,541.419	13.99	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			545.70070	501.823	13.96	0.00	0	0
Total £ / R Option											0.00	0	130,604
Total £ / R											50,915,101.00	2,955	189,983
¥ / R	On	12/12/2014	Foreign Exchange Future			0.09298		0.09311			116,221.25	1,250	14,263
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09458		0.09471			0.00	0	50
¥ / R	On	12/06/2015	Foreign Exchange Future			0.09611		0.09625			0.00	0	25
Total ¥ / R Future											116,221.25	1,250	14,338
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			0.00420	0.004	26.46	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			2,688.80420	2,702.304	26.46	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			3.78450	2.643	14.90	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			692.58450	704.943	14.90	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			0.09800	0.069	21.32	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			1,688.89800	1,702.369	21.32	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			553.70390	538.048	11.80	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			82.30390	80.248	11.80	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			119.62590	110.989	14.21	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			648.22590	653.189	14.21	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			28.28410	25.467	17.29	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,556.88410	1,567.667	17.29	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			770.61500	751.232	13.31	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			145.21500	140.632	13.31	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			290.55550	275.668	15.21	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	12/06/2015	Foreign Exchange Option	0.10	Put			665.15550	665.068	15.21	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			120.51370	112.095	17.92	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,495.11370	1,501.495	17.92	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											116,221.25	1,250	14,338
€ / R	On	26/11/2014	Foreign Exchange Future			13.57610		13.76200			0.00	0	2,000
€ / R	On	12/12/2014	Foreign Exchange Future			13.61030		13.79710			26,199,827.50	1,925	73,610
€ / R	On	16/03/2015	Foreign Exchange Future			13.83620		14.02610			2,033,921.40	147	34,857
€ / R	On	12/06/2015	Foreign Exchange Future			14.05480		14.24840			4,427,262.00	315	7,800
€ / R	On	14/09/2015	Foreign Exchange Future			14.29450		14.49300			28,589.00	2	266
€ / R	On	11/12/2015	Foreign Exchange Future			14.53160		14.73580			0.00	0	0
Total € / R Future											32,689,599.90	2,389	118,533
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Call			3.08660	1.192	20.28	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Put			581.08660	765.092	20.28	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Call			2.94360	1.125	20.36	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Put			590.94360	775.025	20.36	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Call			2.80810	1.062	20.43	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Put			600.80810	784.962	20.43	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			344.28130	197.263	10.41	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			47.18130	86.963	10.41	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			207.01660	98.604	10.31	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			176.48600	81.768	10.47	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			119.38600	211.468	10.47	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.90	Call			102.58120	43.312	10.95	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Call			40.09800	14.811	11.71	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Put			392.99800	554.511	11.71	0.00	0	3,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Call			1.83350	0.693	16.78	0.00	0	4,500
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			103.60620	184.726	10.34	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			194.49690	91.555	10.38	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			107.39690	191.255	10.38	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			1.07980	0.369	17.67	0.00	0	7,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			1,573.97980	1,760.069	17.67	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			0.16230	0.043	21.41	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.90	Put			205.48120	333.012	10.95	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			74.32170	29.700	11.23	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			267.22170	409.400	11.23	0.00	0	4,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			99.91660	178.304	10.31	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			200.70620	95.026	10.34	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			2,503.06230	2,689.743	21.41	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Put			1,354.73350	1,540.393	16.78	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			1.32000	0.461	17.35	0.00	0	25,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			1,494.22000	1,680.161	17.35	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			122.12640	91.731	13.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			1,036.02640	1,195.531	13.67	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			120.85090	90.791	13.69	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			1,044.75090	1,204.591	13.69	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			114.70940	86.275	13.83	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			108.94220	82.041	13.98	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			1,132.84220	1,295.841	13.98	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			348.41960	263.013	11.13	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			342.31960	446.813	11.13	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			86.58960	64.715	14.56	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			84.11390	62.580	14.62	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,368.01390	1,536.380	14.62	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			119.59150	89.865	13.72	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			1,053.49150	1,213.664	13.72	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			80.18370	59.194	14.73	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			1,088.60940	1,250.075	13.83	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			69.73620	50.772	15.02	0.00	0	7,100
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,543.63620	1,714.572	15.02	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			89.15790	66.934	14.50	0.00	0	7,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			1,313.05790	1,480.734	14.50	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			719.15380	573.811	10.10	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,340.48960	1,508.515	14.56	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			93.05380	137.611	10.10	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			458.16860	344.569	10.54	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			232.06860	308.369	10.54	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			357.43650	269.540	11.08	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			331.33650	433.340	11.08	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			1,414.08370	1,582.994	14.73	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			213.77290	179.625	14.67	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,375.37290	1,534.825	14.67	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			0.00000	186.451	14.52	2,722,188.98	14,600	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			0.00000	1,481.651	14.52	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,358.15430	1,517.059	14.62	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			215.15750	180.735	14.64	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,366.75750	1,525.935	14.64	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			0.00000	821.439	10.15	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			0.00000	166.639	10.15	1,216,467.62	7,300	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			216.55430	181.858	14.62	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,185.31830	1,324.737	14.01	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			422.58280	362.858	13.97	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,169.58280	1,308.358	13.97	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			420.46020	361.041	13.99	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,177.46020	1,316.541	13.99	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			418.31830	359.237	14.01	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,150.80130	1,007.223	11.04	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			315.00130	375.623	11.04	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			681.80740	595.890	13.31	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			936.00740	1,054.290	13.31	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	15.00	Call			678.75060	593.236	13.33	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			942.95060	1,061.636	13.33	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			675.71220	590.599	13.35	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			949.91220	1,068.999	13.35	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			372.73890	327.327	16.16	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,136.93890	2,295.727	16.16	0.00	0	0
Total € / R Option											3,938,656.60	21,900	217,715
Total € / R											36,628,256.50	24,289	336,248
AU\$ / R	On	21/11/2014	Foreign Exchange Future			9.49230		9.44710			0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.50660		9.46090			2,376,650.00	250	12,518
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.58980		9.54330			0.00	0	15,047
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.67230		9.62580			0.00	0	3,825
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.76220		9.71670			0.00	0	600
Total AU\$ / R Future											2,376,650.00	250	31,990
AU\$ / R	On	21/11/2014	Foreign Exchange Option	9.76	Call			0.00000	0.000		0.00	0	0
AU\$ / R	On	21/11/2014	Foreign Exchange Option	9.76	Put			312.90000	267.700		0.00	0	0
AU\$ / R	On	21/11/2014	Foreign Exchange Option	9.75	Put			302.90000	257.700		0.00	0	0
AU\$ / R	On	21/11/2014	Foreign Exchange Option	9.63	Call			0.00000	0.000		0.00	0	0
AU\$ / R	On	21/11/2014	Foreign Exchange Option	9.63	Put			182.90000	137.700		0.00	0	0
AU\$ / R	On	21/11/2014	Foreign Exchange Option	9.74	Call			0.00000	0.000		0.00	0	0
AU\$ / R	On	21/11/2014	Foreign Exchange Option	9.74	Put			292.90000	247.700		0.00	0	0
AU\$ / R	On	21/11/2014	Foreign Exchange Option	9.75	Call			0.00000	0.000		0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			10.01000	11.851	10.13	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			33.41090	40.149	8.93	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			182.51090	143.549	8.93	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			85.35040	109.193	8.56	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			166.87940	128.887	8.80	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			35.53310	42.742	8.86	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			174.63310	136.142	8.86	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			1,289.21520	1,243.522	16.71	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			0.09300	0.099	16.99	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			1,339.19300	1,293.499	16.99	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			349.11000	305.251	10.13	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			2.47510	2.589	11.80	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			591.57510	545.989	11.80	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			0.11520	0.122	16.71	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			74.45040	52.593	8.56	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			37.77940	45.487	8.80	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			525.94460	486.522	10.23	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			67.68950	74.630	10.26	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			534.38950	494.830	10.26	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			70.83500	78.052	10.19	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			517.53500	478.252	10.19	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	16/03/2015	Foreign Exchange Option	10.00	Call			69.24460	76.322	10.23	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			740.56040	703.503	11.77	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			124.67060	134.013	11.80	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			748.87060	711.713	11.80	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			123.00370	132.248	11.83	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			757.20370	719.948	11.83	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			126.36040	135.803	11.77	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			209.34560	215.326	12.52	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			852.64560	813.126	12.52	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			213.27170	219.415	12.47	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			836.57170	797.216	12.47	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			211.29920	217.358	12.49	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			844.59920	805.158	12.49	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											2,376,650.00	250	32,995
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.74720		9.71630			0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.87880		9.84710			0.00	0	100
Total CAD/ R Future											0.00	0	100
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			18.74270	19.105	10.06	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			292.44270	261.905	10.06	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			17.58880	17.931	10.11	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			301.28880	270.731	10.11	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			16.50090	16.828	10.17	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			310.20090	279.628	10.17	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			128.75330	135.853	10.11	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			371.65330	347.053	10.11	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			126.20110	133.140	10.14	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			379.10110	354.341	10.14	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			123.70090	130.483	10.17	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			386.60090	361.683	10.17	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	100
CF CANDCO	On	12/12/2014	Foreign Exchange Future			0.04510		-0.13990			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	On	12/12/2014	Foreign Exchange Future			762.11520		797.67740			0.00	0	26,600
Total CF CANDO CAF E Future											0.00	0	26,600

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CF CANDO CAFE								0.00	0	26,600
CF CANDCO n 12/12/2014 Foreign Exchange Future			862.01520		897.56680			0.00	0	1,735
Total CF CANDO CAFH Future								0.00	0	1,735
Total CF CANDO CAFH								0.00	0	1,735
CF CANDCO n 12/12/2014 Foreign Exchange Future			492.86630		-339.65000			0.00	0	0
Total CF CANDO CAFJ Future								0.00	0	0
Total CF CANDO CAFJ								0.00	0	0
CF CANDCO n 12/12/2014 Foreign Exchange Future			662.51140		698.15040			0.00	0	1,871
Total CF CANDO CAFK Future								0.00	0	1,871
Total CF CANDO CAFK								0.00	0	1,871
CF CANDCO n 02/12/2014 Foreign Exchange Future			10,000.00000		10,000.00000			0.00	0	10
Total CF CANDO CAFY Future								0.00	0	10
Total CF CANDO CAFY								0.00	0	10
CHF / R On 12/12/2014 Foreign Exchange Future			11.32470		11.48250			0.00	0	6,632
CHF / R On 16/03/2015 Foreign Exchange Future			11.52010		11.68120			0.00	0	2,308
Total CHF / R Future								0.00	0	8,940
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Call			6.33700	3.117	15.66	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Put			763.83700	918.417	15.66	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Call			6.15170	3.031	15.74	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Put			773.65170	928.331	15.74	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Call			5.97310	2.947	15.81	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Put			783.47310	938.247	15.81	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			55.46260	42.670	15.68	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			1,364.26260	1,512.570	15.68	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			54.81300	42.184	15.71	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			1,373.61300	1,522.084	15.71	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			54.17250	41.705	15.74	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			1,382.97250	1,531.605	15.74	0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								0.00	0	8,940
CNH / R On 12/12/2014 Foreign Exchange Future			1.78420		1.79150			0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Future			1.79800		1.80500			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 Future								0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.76	Put			75.41160	87.975	10.87	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.74	Call			554.06540	485.432	11.09	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.74	Put			39.06540	43.432	11.09	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.75	Call			469.72580	404.598	10.98	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.75	Put			54.72580	62.598	10.98	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.76	Call			390.41160	329.975	10.87	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.80	Put			404.16860	439.048	10.65	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.81	Call			411.80630	379.453	10.82	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.81	Put			461.80630	499.453	10.82	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.79	Call			506.30100	468.272	10.63	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.79	Put			356.30100	388.272	10.63	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.80	Call			454.16860	419.048	10.65	0.00	0	0
Total CNH / R Option								0.00	0	0
Total CNH / R								0.00	0	0
KES / R On 12/12/2014 Foreign Exchange Future			0.12150		0.12140			0.00	0	9
Total KES / R Future								0.00	0	9
Total KES / R								0.00	0	9
NGN / R On 12/12/2014 Foreign Exchange Future			0.06170		0.06290			0.00	0	17
NGN / R On 11/12/2015 Foreign Exchange Future			0.05820		0.05930			0.00	0	56,400
Total NGN / R Future								0.00	0	56,417
Total NGN / R								0.00	0	56,417
QUANTO € On 12/12/2014 Foreign Exchange Future			1.24270		1.25570			0.00	0	110
QUANTO € On 16/03/2015 Foreign Exchange Future			1.24360		1.25650			0.00	0	0
QUANTO € On 12/06/2015 Foreign Exchange Future			1.24450		1.25750			0.00	0	200
Total QUANTO € / \$ Future								0.00	0	310
Total QUANTO € / \$								0.00	0	310
RAIN On 12/12/2014 Foreign Exchange Future			20,378.17000		20,539.74000			0.00	0	0
Total RAIN Future								0.00	0	0
Total RAIN								0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Future			4.92120		4.92450			0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Future			4.89960		4.90040			0.00	0	0
Total TRY / R Future								0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			10.86040	9.623	6.42	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			66.36040	68.423	6.42	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			9.25260	8.095	6.56	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			74.75260	76.895	6.56	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			7.89380	6.813	6.71	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			83.39380	85.613	6.71	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Call			38.52310	38.287	6.77	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			128.12310	128.687	6.77	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			36.14000	35.976	6.84	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			135.74000	136.376	6.84	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			33.90500	33.809	6.91	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			143.50500	144.209	6.91	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0
ZMW / R	On	12/12/2014	Foreign Exchange Future			1.71920		1.72760			0.00	0	13
Total ZMW / R Future											0.00	0	13
Total ZMW / R											0.00	0	13
Total Futures											445781483.55	39,652	1,498,290
Total Options											12638552.36	135,930	2,283,510
Grand Total:											458,420,035.91	175,582	3,781,800