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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/11/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 18/11/2014 Foreign Exchange Future			11.00330		11.12380			9,704,910.60	882	0
\$ / R On 19/11/2014 Foreign Exchange Future			11.00330		11.12380			0.00	0	0
\$ / R On 25/11/2014 Foreign Exchange Future			11.01020		11.13250			0.00	0	0
\$ / R On 26/11/2014 Foreign Exchange Future			11.01190		11.13430			0.00	0	0
\$ / R On 27/11/2014 Foreign Exchange Future			11.01360		11.13600			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			11.01540		11.13780			0.00	0	0
\$ / R On 02/12/2014 Foreign Exchange Future			11.02230		11.14490			0.00	0	201
\$ / R On 10/12/2014 Foreign Exchange Future			11.03620		11.15900			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			11.03800		11.16080			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			11.03970		11.16260			432,248,413.80	39,154	934,116
\$ / R On 15/12/2014 Foreign Exchange Future			11.04490		11.16790			0.00	0	0
\$ / R On 19/12/2014 Foreign Exchange Future			11.05190		11.17490			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.05910		11.18290			0.00	0	440
\$ / R On 28/01/2015 Foreign Exchange Future			11.12940		11.25350			0.00	0	3,182
\$ / R On 25/02/2015 Foreign Exchange Future			11.18100		11.30580			0.00	0	2,421
\$ / R On 26/02/2015 Foreign Exchange Future			11.18290		11.30780			0.00	0	0
\$ / R On 27/02/2015 Foreign Exchange Future			11.18480		11.30970			0.00	0	1,263
\$ / R On 16/03/2015 Foreign Exchange Future			11.21770		11.34270			16,299,318.10	1,453	122,386
\$ / R On 27/03/2015 Foreign Exchange Future			11.23900		11.36400			0.00	0	2,435
\$ / R On 01/04/2015 Foreign Exchange Future			11.24860		11.37370			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.30080		11.42610			0.00	0	2,450

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/05/2015	Foreign Exchange Future			11.35690		11.48260			0.00	0	1,375
\$ / R	On	12/06/2015	Foreign Exchange Future			11.38810		11.51430			113,881.00	10	28,436
\$ / R	On	26/06/2015	Foreign Exchange Future			11.41530		11.54200			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.47950		11.60740			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.53650		11.66560			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.57310		11.70300			2,314,620.00	200	4,085
\$ / R	On	28/09/2015	Foreign Exchange Future			11.60150		11.73210			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.66240		11.79450			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.71970		11.85290			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			11.75370		11.88670			0.00	0	30,000
\$ / R	On	21/12/2015	Foreign Exchange Future			11.77490		11.90780			0.00	0	0
Total \$ / R Future											460,681,143.50	41,699	1,138,976
\$ / R	On	18/11/2014	Foreign Exchange Option	11.24	Call			3.48990	0.000	11.26	0.00	0	0
\$ / R	On	18/11/2014	Foreign Exchange Option	11.24	Put			119.68990	236.700	11.26	0.00	0	0
\$ / R	On	19/11/2014	Foreign Exchange Option	11.23	Call			10.72610	0.432	17.34	0.00	0	0
\$ / R	On	19/11/2014	Foreign Exchange Option	11.23	Put			116.92610	227.132	17.34	0.00	0	3,000
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			338.13640	221.658	12.14	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			5.63640	11.458	12.14	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			0.02060	0.040	43.51	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,477.52060	2,599.840	43.51	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Call			67.19320	26.238	11.64	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Put			82.89320	164.338	11.64	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Call			0.77780	0.300	18.18	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Put			716.47780	838.400	18.18	0.00	0	0
\$ / R	On	27/11/2014	Foreign Exchange Option	11.20	Call			53.26750	20.941	11.91	0.00	0	11,000
\$ / R	On	27/11/2014	Foreign Exchange Option	11.20	Put			117.26750	207.341	11.91	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			43.53860	17.530	12.27	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			155.73860	252.130	12.27	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,837.80000	2,715.400	14.44	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	14.44	0.00	0	0
\$ / R	On	02/12/2014	Foreign Exchange Option	11.24	Call			59.89780	29.136	11.91	0.00	0	0
\$ / R	On	02/12/2014	Foreign Exchange Option	11.24	Put			154.99780	246.836	11.91	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			395.48250	289.016	11.21	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			16.48250	32.816	11.21	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			173.49220	106.793	11.03	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			82.69220	138.793	11.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			2,072.62170	1,949.724	21.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			0.02170	0.024	21.20	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,602.72190	1,479.852	18.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			0.12190	0.152	18.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,612.61120	2,489.710	26.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.01120	0.010	26.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,162.61580	2,039.717	21.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			0.01580	0.017	21.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,283.02340	1,160.283	16.45	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	9.88	Put			0.42340	0.583	16.45	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,722.67770	1,599.793	19.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			0.07770	0.093	19.09	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,662.69720	1,539.819	18.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			0.09720	0.119	18.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			1,063.57120	940.941	14.73	0.00	0	2,995
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			0.97120	1.242	14.73	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,562.74200	1,439.879	18.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			0.14200	0.179	18.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,382.88490	1,260.080	17.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			0.28490	0.380	17.05	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			814.70020	692.618	12.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			2.10020	2.918	12.57	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,163.28740	1,040.614	15.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			0.68740	0.914	15.60	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,113.44330	990.763	15.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			0.84330	1.063	15.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			765.08770	643.224	12.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			2.48770	3.524	12.14	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			864.38280	742.131	13.00	0.00	0	2,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			1.78280	2.431	13.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			824.63160	702.512	12.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			2.03160	2.812	12.66	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			676.02410	554.735	11.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			3.42410	5.035	11.36	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			804.77160	682.728	12.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			2.17160	3.028	12.49	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			784.92320	662.965	12.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			2.32320	3.265	12.31	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			616.88520	497.411	11.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			4.28520	7.711	11.25	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			725.46030	603.818	11.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			2.86030	4.118	11.80	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			715.56370	593.984	11.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			2.96370	4.284	11.71	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			473.20540	361.381	11.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			10.60540	21.681	11.16	0.00	0	22,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			666.15230	544.952	11.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			3.55230	5.252	11.28	0.00	0	44,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			646.42600	525.839	11.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			3.82600	6.139	11.27	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			427.37450	319.159	11.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			14.77450	29.459	11.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			567.80450	450.797	11.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			5.20450	11.097	11.22	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			539.08400	423.376	11.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			6.48400	13.676	11.20	0.00	0	2,359

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	10.81	Call			374.12280	271.251	11.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Put			21.52280	41.551	11.10	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			445.56510	335.817	11.14	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			12.96510	26.117	11.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			436.44460	327.448	11.14	0.00	0	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			13.84460	27.748	11.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			339.90220	241.224	11.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			27.30220	51.524	11.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			400.48460	294.800	11.11	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			17.88460	35.099	11.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			382.84720	279.006	11.10	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			20.24720	39.306	11.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			275.21490	186.390	11.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			42.61490	76.690	11.03	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			365.46330	263.593	11.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			22.86330	43.893	11.09	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			356.87170	256.034	11.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			24.27170	46.334	11.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			252.44240	167.769	11.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			49.84240	88.069	11.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			331.52920	233.978	11.07	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			28.92920	54.278	11.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			298.83270	206.095	11.04	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			36.23270	66.394	11.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			177.09800	110.579	11.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			84.49800	140.879	11.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Call			267.52680	180.061	11.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Put			44.92680	80.361	11.02	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			259.93580	173.854	11.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			47.33580	84.154	11.01	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			153.19520	95.821	11.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			100.59520	166.121	11.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			223.49770	144.681	10.98	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			60.89770	104.981	10.98	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			183.37790	114.570	11.01	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			80.77790	134.870	11.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			110.54100	68.967	11.79	0.00	0	2,931
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			147.94100	229.267	11.79	0.00	0	750
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Call			164.90130	102.963	11.18	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Put			92.30130	153.263	11.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			158.98580	99.334	11.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			96.38580	159.634	11.23	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Call			77.65070	47.567	12.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Put			215.05070	307.867	12.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Call			141.98640	89.130	11.40	0.00	0	11,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Put			109.38640	179.430	11.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			131.28320	82.869	11.51	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	11.15	Put			118.68320	193.169	11.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			67.26380	40.974	12.58	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			244.66380	341.274	12.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Call			92.76590	57.303	12.07	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Put			180.16590	267.603	12.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.26	Call			89.53940	55.211	12.13	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.26	Put			186.93940	275.511	12.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Call			43.57240	26.233	13.25	0.00	0	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Put			340.97240	446.533	13.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.31	Call			74.91980	45.826	12.41	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.31	Put			222.31980	316.126	12.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Call			69.72820	42.531	12.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Put			237.12820	332.831	12.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			25.38100	15.080	14.06	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			472.78100	585.380	14.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.39	Call			56.15140	34.009	12.86	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.39	Put			283.55140	384.309	12.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			54.15530	32.766	12.91	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			291.55530	393.066	12.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Call			15.03190	8.140	14.48	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Put			602.43190	718.440	14.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			37.69670	22.641	13.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			375.09670	482.941	13.47	0.00	0	600
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			31.47280	18.863	13.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			418.87280	529.163	13.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Call			8.06520	4.148	14.93	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Put			745.46520	864.448	14.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			23.63530	13.823	14.12	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			491.03530	604.123	14.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			22.81060	13.232	14.15	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			500.21060	613.532	14.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			5.31080	2.635	15.23	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			842.71080	962.935	15.23	0.00	0	598
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Call			13.28140	7.119	14.57	0.00	0	4,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Put			630.68140	747.419	14.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			9.52880	4.969	14.81	0.00	0	38,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Put			706.92880	825.269	14.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			1.66100	0.868	16.47	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,129.06100	1,251.168	16.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Call			6.82470	3.460	15.05	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Put			784.22470	903.760	15.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			6.54540	3.307	15.08	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			793.94540	913.607	15.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			0.28420	0.157	20.44	0.00	0	36,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,837.68420	1,960.457	20.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			5.09340	2.518	15.26	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			852.49340	972.818	15.26	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			3.49780	1.672	15.53	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			940.89780	1,061.972	15.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			0.17570	0.102	21.94	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,097.57570	2,220.402	21.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			1.61180	0.842	16.52	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,139.01180	1,261.142	16.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			0.91270	0.484	17.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,338.31270	1,460.784	17.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			0.33270	0.264	31.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,067.73270	3,190.564	31.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			0.25260	0.140	20.78	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			1,897.65260	2,020.440	20.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			0.18180	0.102	21.79	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,077.58180	2,200.402	21.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.16060	0.066	33.06	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,677.56060	3,800.366	33.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			0.17690	0.147	25.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,437.57690	2,560.447	25.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			0.32380	0.258	31.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,037.72380	3,160.558	31.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,162.60980	3,039.709	32.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.00980	0.009	32.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,712.61110	2,589.710	27.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.01110	0.010	27.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,662.61120	2,539.710	26.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.01120	0.010	26.58	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			389.10590	285.795	10.78	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			21.20590	40.896	10.78	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Call			139.65830	90.795	11.38	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Put			121.75830	195.895	11.38	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Call			6.92460	4.604	15.43	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Put			829.02460	949.704	15.43	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			0.36070	0.324	27.12	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,632.46070	2,755.424	27.12	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Call			149.06460	100.561	11.49	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Put			134.16460	208.661	11.49	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Call			91.93930	60.901	12.35	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Put			237.03930	329.001	12.35	0.00	0	10,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			142.96810	98.398	11.57	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			160.06810	239.298	11.57	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,882.91100	2,759.110	24.07	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.01100	0.010	24.07	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			1.28570	1.031	20.51	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,017.78570	3,141.631	20.51	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,953.54950	2,829.474	19.61	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.04950	0.074	19.61	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			504.25180	409.136	10.54	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			50.75180	79.736	10.54	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			243.27150	187.786	11.27	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			189.77150	258.386	11.27	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			571.90510	478.123	10.57	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			66.10510	97.123	10.57	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			11.53330	1.364	18.58	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,205.73330	3,320.365	18.58	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			343.54130	277.515	11.18	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			185.74130	244.615	11.18	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,008.14320	2,883.413	19.56	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.34320	0.513	19.56	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			309.51980	250.018	11.37	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			219.81980	285.218	11.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,042.04570	922.606	10.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			19.34570	24.907	10.63	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			875.88020	761.714	10.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			33.18020	44.014	10.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			658.64880	560.948	10.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.36790	0.532	20.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,344.60010	2,220.248	16.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			1.90010	2.548	16.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			4.09830	4.777	13.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.08910	0.028	24.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,657.38910	7,782.328	24.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			49.99830	42.623	18.13	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,707.29830	1,824.923	18.13	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,343.06790	3,218.232	20.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,755.26650	1,873.239	18.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			27.16110	21.782	22.71	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,884.46110	3,004.082	22.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			131.31370	111.008	14.48	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			788.61370	893.308	14.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,846.79830	1,722.477	13.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			1,310.46980	1,424.079	16.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			71.06940	60.044	16.76	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,338.36940	1,452.344	16.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			228.09540	190.566	12.66	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			425.39540	512.866	12.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			47.96650	40.938	18.30	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			468.71340	559.062	12.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			155.86890	131.117	13.88	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			663.16890	763.417	13.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			273.23670	228.057	12.12	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			330.53670	410.357	12.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			73.16980	61.779	16.66	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			370.05830	453.323	12.35	0.00	0	14,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			240.06560	200.487	12.51	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			397.36560	482.787	12.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			478.50690	399.552	11.00	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			135.80690	181.852	11.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			211.41340	176.762	12.90	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			139.46200	186.170	11.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			314.06770	260.053	11.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			271.36770	342.353	11.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			617.72820	525.726	10.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			75.02820	108.026	10.67	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			252.75830	211.023	12.35	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			102.51200	141.962	10.84	425,884.80	3,000	47,665
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			484.90940	405.294	10.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			132.20940	177.594	10.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			866.85220	753.054	10.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			34.15220	45.354	10.51	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			472.16200	393.869	11.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			65.94880	93.248	10.59	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			625.81360	532.655	10.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			73.11360	104.955	10.65	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,253.74910	1,129.214	10.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			11.04910	11.514	10.77	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			545.21200	459.662	10.84	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			645.12710	551.990	10.69	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			81.12710	112.990	10.69	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			30.11370	21.447	24.77	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,516.11370	3,632.447	24.77	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			123.91580	106.268	15.26	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			990.21580	1,097.668	15.26	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			401.48380	335.510	11.45	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			227.78380	286.910	11.45	0.00	0	22,187
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			42.27320	33.206	24.93	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,766.17320	3,882.406	24.93	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			720.97890	623.060	10.61	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			94.87890	122.260	10.61	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			788.50350	685.871	10.56	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			105.90350	128.971	10.56	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			48.43360	39.478	24.73	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,045.83360	4,162.578	24.73	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			630.46730	553.494	11.28	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			196.16730	245.394	11.28	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			618.80300	542.982	11.33	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			204.50300	254.882	11.33	0.00	0	5,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			466.17720	406.728	12.09	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			98.25070	120.984	10.80	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			102.04310	125.525	10.79	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			691.69690	608.924	11.03	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			157.39690	200.824	11.03	0.00	0	22,320

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	13.00	Call			139.84130	124.422	17.18	0.00	0	75,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,625.54130	1,736.322	17.18	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			882.55070	779.084	10.80	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,828.46740	1,941.461	17.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			107.67250	96.410	18.53	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			2,053.37250	2,168.310	18.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			330.82380	291.191	13.39	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			606.52380	693.091	13.39	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			866.34310	763.625	10.79	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			613.80160	700.729	13.42	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			325.40530	286.495	13.45	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			621.10530	708.396	13.45	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			512.54740	447.868	11.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			298.24740	359.768	11.84	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			122.76740	109.561	17.83	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			351.87720	418.628	12.09	0.00	0	7,300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			388.55410	341.353	12.75	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			474.25410	553.253	12.75	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			679.05910	597.450	11.08	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			164.75910	209.350	11.08	0.00	0	75,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			328.10160	288.829	13.42	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			857.97240	757.427	10.80	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			115.97240	142.127	10.80	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			51.93100	42.303	24.45	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,389.93100	4,507.003	24.45	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			64.47920	54.694	24.57	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,607.07920	4,725.194	24.57	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			932.80250	833.979	11.01	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			125.40250	154.479	11.01	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			998.44860	897.374	11.07	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			132.84860	160.874	11.07	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			66.63840	58.578	24.44	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,901.03840	5,022.078	24.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			615.66100	555.811	12.55	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			422.66100	492.711	12.55	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			447.56340	406.861	14.00	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			744.56340	833.761	14.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			254.20460	233.028	16.98	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,611.20460	1,719.928	16.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			891.53340	800.115	11.22	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			188.53340	227.015	11.22	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			624.24970	563.627	12.50	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			411.24970	480.527	12.50	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			167.34690	167.299	22.39	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			3,044.34690	3,174.199	22.39	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,232.73670	1,123.961	11.15	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			89.73670	110.861	11.15	0.00	0	18,946

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	10.60	Call			1,199.60270	1,091.838	11.14	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			96.60270	118.738	11.14	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			336.64140	307.643	15.45	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			1,133.64140	1,234.543	15.45	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			905.84460	811.780	11.17	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			182.84460	218.680	11.17	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			619.93790	559.701	12.53	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			416.93790	486.601	12.53	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			139.82290	168.298	11.18	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			78.38450	68.529	24.51	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,146.28450	5,267.029	24.51	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,071.92290	969.798	11.18	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			90.38660	77.841	24.28	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,275.88660	5,395.441	24.28	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,140.65960	1,036.414	11.25	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			146.15960	174.014	11.25	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,203.31040	1,098.077	11.31	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			150.41040	178.377	11.31	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			86.08420	74.454	24.14	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,683.18420	5,804.754	24.14	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			192.88620	226.008	11.46	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,094.18980	995.953	11.49	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			207.48980	242.253	11.49	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			372.79360	345.883	16.78	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,586.09360	1,692.183	16.78	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			21.11580	19.813	13.40	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,708.49640	2,573.833	13.20	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			21.79640	20.133	13.20	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,659.20130	2,524.157	12.99	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			22.50130	20.457	12.99	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,129.58620	1,029.708	11.46	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,757.81580	2,623.513	13.40	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,262.60610	1,157.928	11.39	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			154.80610	183.028	11.39	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,021.10570	927.296	11.59	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			253.30570	292.396	11.59	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			79.32210	73.086	24.07	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,041.52210	6,168.186	24.07	0.00	0	0
Total \$ / R Option											425,884.80	3,000	1,828,244
Total \$ / R											461,107,028.30	44,699	2,967,220
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			11.03970		11.16260			176,635.20	16	1,729
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.21770		11.34270			224,354.00	20	438
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.38810		11.51430			0.00	0	93
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			11.57310		11.70300			115,731.00	10	25

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI Future											516,720.20	46	2,285
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Call			45,473.30480	34,426.378	11.15		0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Put			1,213.30480	2,456.378	11.15		0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Call			6,726.38340	4,097.416	12.58		0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Put			24,466.38340	34,127.416	12.58		0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Call			6,488.23520	3,947.351	12.63		0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Put			25,228.23520	34,977.351	12.63		0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Call			6,258.34420	3,802.901	12.69		0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put			25,998.34420	35,832.901	12.69		0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put			17,932.65640	23,261.523	11.19		0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Call			32,339.79320	26,703.635	11.65		0.00	0	420
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Put			26,069.79320	32,933.635	11.65		0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call			42,357.50500	35,055.553	11.15		0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put			17,087.50500	22,285.553	11.15		0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call			41,776.97000	34,540.616	11.17		0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put			17,506.97000	22,770.616	11.17		0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call			41,202.65640	34,031.523	11.19		0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call			50,771.22770	44,356.710	11.86		0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put			30,341.22770	36,546.710	11.86		0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call			51,742.36280	45,220.695	11.81		0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			29,312.36280	35,410.695	11.81		0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call			51,254.74320	44,786.775	11.84		0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put			29,824.74320	35,976.775	11.84		0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			53,777.37490	61,688.509	13.10		0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			53,725.90610	48,684.643	13.13		0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			54,425.90610	62,374.643	13.13		0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			54,442.89430	49,315.577	13.07		0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			53,142.89430	61,005.577	13.07		0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			54,077.37490	48,998.509	13.10		0.00	0	0
Total \$ / R MAXI Option											0.00	0	420
Total \$ / R MAXI											516,720.20	46	2,705
£ / R	On 02/12/2014	Foreign Exchange Future			17.24850		17.25100				0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Future			17.27490		17.45080				10,244,015.70	593	47,766
£ / R	On 23/01/2015	Foreign Exchange Future			17.39500		17.57210				0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			17.53960		17.71800				30,185,651.60	1,721	6,721
£ / R	On 12/06/2015	Foreign Exchange Future			17.79120		17.97140				0.00	0	1,842
£ / R	On 14/09/2015	Foreign Exchange Future			18.06600		18.25130				21,679,200.00	1,200	695
Total £ / R Future											62,108,867.30	3,514	57,024
£ / R	On 02/12/2014	Foreign Exchange Option	17.25	Call			0.00000	140.303	10.47		841,816.20	6,000	6,000
£ / R	On 02/12/2014	Foreign Exchange Option	17.25	Put			0.00000	141.803	10.47		0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	18.50	Call			10.09160	6.396	13.81		0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	18.50	Put			1,059.29160	1,231.496	13.81		0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	12/12/2014	Foreign Exchange Option	17.35	Call			244.71500	155.504	10.77	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			245.18190	364.656	11.08	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			251.44700	372.081	11.10	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Call			2.89650	1.693	16.59	0.00	0	16,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Put			1,742.09650	1,916.793	16.59	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Call			2.07140	1.156	16.93	0.00	0	5,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Put			1,891.27140	2,066.256	16.93	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			145.98190	89.555	11.08	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.35	Put			143.91500	230.604	10.77	0.00	0	10,000
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Call			187.75700	118.912	10.92	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Put			186.95700	294.012	10.92	0.00	0	2,500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			149.79490	92.191	11.06	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			238.99490	357.292	11.06	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			142.24700	86.981	11.10	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			4,132.25860	4,308.862	21.08	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			4.35980	3.868	21.16	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			4,152.25980	4,328.868	21.16	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,559.26420	1,727.315	13.45	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			30.82960	21.968	13.47	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,568.72960	1,736.969	13.47	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			4.47140	3.753	18.43	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			3,472.37140	3,648.753	18.43	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			4.35860	3.862	21.08	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			1,013.77060	1,162.914	12.48	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			69.38330	47.045	12.69	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			1,127.28330	1,282.045	12.69	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			31.90790	22.669	13.44	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,549.80790	1,717.669	13.44	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			31.36420	22.315	13.45	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			129.20710	90.415	12.03	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			777.10710	915.415	12.03	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			85.87060	57.914	12.48	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,688.70670	1,838.369	14.24	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			114.71300	86.381	14.27	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,706.71300	1,856.781	14.27	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Put			159.07370	215.771	11.06	0.00	0	5,592
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Call			86.09560	64.938	14.82	0.00	0	21,000
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Put			2,008.09560	2,165.338	14.82	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			150.32950	115.800	13.83	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,432.32950	1,576.200	13.83	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			116.70670	87.969	14.24	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			115.70390	87.146	14.26	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,697.70390	1,847.546	14.26	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Call			877.07370	755.371	11.06	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,279.71430	1,402.097	13.81	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			398.90350	341.309	13.83	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,287.50350	1,410.109	13.83	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	18.84	Call			403.29500	345.294	13.80	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,271.89500	1,394.094	13.80	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			401.11430	343.297	13.81	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			625.76320	561.141	14.07	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,334.46320	1,455.141	14.07	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			630.85630	565.889	14.04	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,319.55630	1,439.889	14.04	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			628.30610	563.499	14.06	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,327.00610	1,447.499	14.06	0.00	0	0
Total £ / R Option											841,816.20	6,000	100,604
Total £ / R											62,950,683.50	9,514	157,628
¥ / R	On	12/12/2014	Foreign Exchange Future			0.09468		0.09584			0.00	0	15,513
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09634		0.09751			0.00	0	50
¥ / R	On	12/06/2015	Foreign Exchange Future			0.09792		0.10000			0.00	0	0
Total ¥ / R Future											0.00	0	15,563
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			0.02350	0.011	24.35	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			2,416.12350	2,532.011	24.35	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			20.15480	11.174	14.45	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			436.25480	543.174	14.45	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			0.25820	0.173	19.30	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			1,416.35820	1,532.173	19.30	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			785.83450	683.299	11.70	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			34.53450	49.299	11.70	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			187.07790	153.935	13.58	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			435.77790	519.934	13.58	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			46.92400	38.025	16.92	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,295.62400	1,404.025	16.92	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			0.00000	895.200	13.25	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			0.00000	103.100	13.25	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			0.00000	340.166	14.72	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			0.00000	548.066	14.72	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			0.00000	141.210	17.52	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			0.00000	1,349.110	17.52	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	15,563
€ / R	On	26/11/2014	Foreign Exchange Future			13.77980		13.87820			0.00	0	2,000
€ / R	On	12/12/2014	Foreign Exchange Future			13.81550		13.91440			9,933,344.50	719	73,731
€ / R	On	16/03/2015	Foreign Exchange Future			14.04780		14.14860			1,404,780.00	100	34,718
€ / R	On	12/06/2015	Foreign Exchange Future			14.27170		14.37320			0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Future			14.52050		14.62660			1,524,652.50	105	273
€ / R	On	11/12/2015	Foreign Exchange Future			14.76780		14.87740			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 Future											12,862,777.00	924	118,222
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Call			7.75060	3.186	14.11	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Put			469.55060	563.386	14.11	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Call			7.35730	3.008	14.18	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Put			479.15730	573.208	14.18	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Call			6.98500	2.840	14.25	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Put			488.78500	583.040	14.25	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			444.23880	363.781	11.35	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			29.83880	48.281	11.35	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			291.31890	224.138	10.90	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			255.57730	192.611	10.78	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			81.17730	117.111	10.78	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.90	Call			156.99210	115.856	10.89	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Call			70.57670	49.068	11.55	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Put			306.17670	383.568	11.55	0.00	0	3,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Call			2.90780	1.990	15.50	0.00	0	4,500
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			69.60070	102.140	10.87	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			276.76510	211.237	10.85	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			72.36510	105.737	10.85	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			1.71840	1.150	16.48	0.00	0	7,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			1,457.31840	1,555.650	16.48	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			0.34540	0.185	20.56	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.90	Put			142.59210	200.356	10.89	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			119.17430	86.098	11.13	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			194.77430	260.598	11.13	0.00	0	4,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			66.91890	98.638	10.90	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			284.00070	217.640	10.87	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			2,385.94540	2,484.685	20.56	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Put			1,238.50780	1,336.490	15.50	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			2.05770	1.399	16.13	0.00	0	25,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			1,377.65770	1,475.899	16.13	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			148.48420	125.465	13.34	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			108.60810	90.953	14.20	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			151.52880	128.109	13.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			942.92880	1,020.309	13.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			149.99590	126.780	13.32	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			951.39590	1,028.980	13.32	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			88.80310	73.370	14.75	0.00	0	7,100
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			959.88420	1,037.665	13.34	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			142.61550	120.367	13.45	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			994.01550	1,072.567	13.45	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			135.67040	114.343	13.58	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			1,037.07040	1,116.543	13.58	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			418.74080	361.531	10.92	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,240.00810	1,323.153	14.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			105.59500	88.359	14.28	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,266.99500	1,350.559	14.28	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			100.80630	84.240	14.41	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			1,312.20630	1,396.440	14.41	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			290.14080	333.731	10.92	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,440.20310	1,525.570	14.75	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			540.29070	472.823	10.59	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			191.69070	225.023	10.59	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			428.82810	370.687	10.89	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			280.22810	322.887	10.89	0.00	0	12,800
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			249.65520	219.888	14.17	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,276.45520	1,348.188	14.17	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			248.07710	218.468	14.20	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,284.87710	1,356.768	14.20	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			251.24670	221.320	14.15	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,268.04670	1,339.620	14.15	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,097.42720	1,163.019	13.79	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			471.65890	431.314	13.81	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,105.05890	1,170.814	13.81	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			476.41190	435.715	13.77	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,089.81190	1,155.215	13.77	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			474.02720	433.519	13.79	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			750.40900	700.117	13.26	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			873.00900	932.317	13.26	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			413.63140	383.955	15.98	141,295.40	368	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,036.23140	2,116.155	15.98	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,263.69810	1,179.414	11.14	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			286.29810	311.615	11.14	57,337.07	184	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			753.75640	703.262	13.24	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			866.35640	925.462	13.24	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			747.08100	696.991	13.28	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			879.68100	939.191	13.28	0.00	0	0
Total € / R Option											198,632.47	552	161,115
Total € / R											13,061,409.47	1,476	279,337
AU\$ / R	On	21/11/2014	Foreign Exchange Future			9.59870		9.68000			0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.61960		9.70170			4,819,419.60	501	12,268
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.70310		9.78570			407,530.20	42	15,297
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.78760		9.86920			0.00	0	3,800
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.88230		9.96480			0.00	0	600
Total AU\$ / R Future											5,226,949.80	543	31,965
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			80.00000	161.300		0.00	0	0
AU\$ / R	On	21/11/2014	Foreign Exchange Option	9.75	Put			70.00000	151.300		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	21/11/2014	Foreign Exchange Option	9.63	Call			50.00000	0.000		0.00	0	0
AU\$ / R	On	21/11/2014	Foreign Exchange Option	9.63	Put			0.00000	31.300		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			60.00000	141.300		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			47.40030	28.002	9.18	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			140.08300	85.168	8.16	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			48.38300	75.568	8.16	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			269.32990	197.854	9.06	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			42.88510	66.355	8.17	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			147.26190	89.891	8.11	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			45.56190	70.291	8.11	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			1,048.66610	1,130.603	14.89	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			0.28860	0.160	15.13	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			1,098.58860	1,180.560	15.13	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			145.70030	208.402	9.18	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			10.61920	5.849	10.52	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			358.91920	436.249	10.52	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			0.36610	0.203	14.89	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			17.62990	28.254	9.06	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			154.58510	95.955	8.17	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			342.06090	398.317	9.78	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			125.06480	99.205	9.81	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			349.36480	406.105	9.81	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			130.51460	103.677	9.75	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			334.81460	390.577	9.75	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			127.76090	101.417	9.78	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			557.41860	609.574	11.20	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			184.13350	155.047	11.23	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			564.93350	617.447	11.23	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			181.68600	152.948	11.25	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			572.48600	625.348	11.25	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			186.61860	157.174	11.20	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			275.37080	234.411	11.81	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			670.57080	712.111	11.81	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			280.75660	239.112	11.76	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			655.95660	696.812	11.76	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			278.04930	236.749	11.78	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			663.24930	704.449	11.78	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											5,226,949.80	543	32,970
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.75480		9.85580			0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.88780		9.99020			0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CAD/ R Future											0.00	0	100
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			50.51150	26.482	10.36	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			184.71150	261.682	10.36	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			47.85120	24.886	10.38	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			192.05120	270.086	10.38	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			45.30940	23.376	10.41	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			199.50940	278.576	10.41	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			178.26670	142.724	10.14	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			278.06670	344.924	10.14	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			174.87070	139.954	10.18	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			284.67070	352.153	10.18	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			171.53880	137.240	10.21	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			291.33880	359.440	10.21	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	100
CF CANDCO	n	12/12/2014	Foreign Exchange Future			1.90060		-4.20540			0.00	0	1,942
Total CF CANDO CAFC Future											0.00	0	1,942
Total CF CANDO CAFC											0.00	0	1,942
CF CANDCO	n	12/12/2014	Foreign Exchange Future			843.87710		964.38640			0.00	0	26,600
Total CF CANDO CAFE Future											0.00	0	26,600
Total CF CANDO CAFE											0.00	0	26,600
CF CANDCO	n	12/12/2014	Foreign Exchange Future			943.67840		1,064.27240			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			337.38550		-266.64810			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			745.64130		867.07370			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

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CF CANDO CAFY Future								0.00	0	10
Total CF CANDO CAFY								0.00	0	10
CF CANDOOn 19/11/2014 Foreign Exchange Future			1.87550		48.73950			0.00	0	8,000
Total CF CANDO CAGA Future								0.00	0	8,000
Total CF CANDO CAGA								0.00	0	8,000
CHF / R On 12/12/2014 Foreign Exchange Future			11.49980		11.57670			0.00	0	6,632
CHF / R On 16/03/2015 Foreign Exchange Future			11.70190		11.78030			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			11.07770	7.093	14.00	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Put			674.37770	747.293	14.00	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Call			10.77410	6.921	14.08	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Put			684.07410	757.121	14.08	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Call			10.48110	6.755	14.16	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Put			693.78110	766.955	14.16	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			72.16650	62.709	15.49	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			1,281.86650	1,350.809	15.49	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			71.29530	61.957	15.52	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			1,290.99530	1,360.057	15.52	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			70.45370	61.218	15.54	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			1,300.15370	1,369.318	15.54	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			1.80150		1.81850			0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Future			1.81510		1.83240			0.00	0	0
Total CNH / R Future								0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.76	Put			35.71020	61.161	11.27	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.74	Call			804.49870	647.711	11.73	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.74	Put			19.49870	32.711	11.73	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.75	Call			711.44040	559.982	11.50	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.75	Put			26.44040	44.982	11.50	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.76	Call			620.71020	476.161	11.27	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.80	Put			297.01780	361.376	10.55	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.81	Call			564.40630	466.226	10.71	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.81	Put			340.40630	415.226	10.71	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.79	Call			681.26600	568.655	10.56	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.79	Put			257.26600	317.655	10.56	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.80	Call			621.01780	512.376	10.55	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 Option								0.00	0	0
Total CNH / R								0.00	0	0
KES / R On 12/12/2014 Foreign Exchange Future			0.12200		0.12380			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			0.06370		0.06430			0.00	0	17
NGN / R On 11/12/2015 Foreign Exchange Future			0.06020		0.06080			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			1.25140		1.24650			0.00	0	110
QUANTO €On 16/03/2015 Foreign Exchange Future			1.25230		1.24740			0.00	0	0
QUANTO €On 12/06/2015 Foreign Exchange Future			1.25320		1.24830			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			20,626.80000		20,814.78000			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			4.94900		4.98910			0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Future			4.92560		4.96520			0.00	0	0
Total TRY / R Future								0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.98	Call			32.77030	15.517	5.58	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.98	Put			23.67030	46.517	5.58	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.99	Call			26.82650	13.123	5.73	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.99	Put			27.72650	54.123	5.73	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	5.00	Call			21.46650	11.099	5.88	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	5.00	Put			32.36650	62.099	5.88	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	4.99	Call			61.61530	45.878	6.55	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	4.99	Put			86.41530	110.278	6.55	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.00	Call			58.05150	43.145	6.62	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.00	Put			92.85150	117.545	6.62	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.01	Call			54.68540	40.579	6.69	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.01	Put			99.48540	124.979	6.69	0.00	0	0
Total TRY / R Option								0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total TRY / R								0.00	0	0
ZMW / R On 12/12/2014 Foreign Exchange Future			1.72670		1.73990			0.00	0	13
Total ZMW / R Future								0.00	0	13
Total ZMW / R								0.00	0	13
Total Futures								541396457.80	46,726	1,469,982
Total Options								1466333.47	9,552	2,091,388
Grand Total:								542,862,791.27	56,278	3,561,370