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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/11/2014

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			10.95920		11.07490			0.00	0	0
\$ / R On 26/11/2014 Foreign Exchange Future			10.96060		11.07590			0.00	0	0
\$ / R On 27/11/2014 Foreign Exchange Future			10.96210		11.07690			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			10.96360		11.07790			0.00	0	0
\$ / R On 02/12/2014 Foreign Exchange Future			10.96940		11.08290			0.00	0	201
\$ / R On 10/12/2014 Foreign Exchange Future			10.98380		11.09870			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			10.98560		11.10070			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			10.98750		11.10270			560,681,137.50	51,029	960,282
\$ / R On 15/12/2014 Foreign Exchange Future			10.99290		11.10860			0.00	0	0
\$ / R On 19/12/2014 Foreign Exchange Future			11.00010		11.11660			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.00730		11.12450			0.00	0	440
\$ / R On 28/01/2015 Foreign Exchange Future			11.07560		11.19400			0.00	0	3,182
\$ / R On 25/02/2015 Foreign Exchange Future			11.12590		11.24510			0.00	0	2,421
\$ / R On 26/02/2015 Foreign Exchange Future			11.12780		11.24710			0.00	0	0
\$ / R On 27/02/2015 Foreign Exchange Future			11.12970		11.24900			0.00	0	1,263
\$ / R On 16/03/2015 Foreign Exchange Future			11.16240		11.28220			37,193,116.80	3,332	127,215
\$ / R On 27/03/2015 Foreign Exchange Future			11.18350		11.30370			0.00	0	2,435
\$ / R On 01/04/2015 Foreign Exchange Future			11.19310		11.31340			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.24490		11.36620			0.00	0	2,450
\$ / R On 27/05/2015 Foreign Exchange Future			11.30060		11.42270			0.00	0	1,375
\$ / R On 12/06/2015 Foreign Exchange Future			11.33120		11.45370			2,152,928.00	190	29,246

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			11.35800		11.48090			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.42110		11.54490			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.47670		11.60150			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.51250		11.63750			8,058,750.00	700	4,785
\$ / R	On	28/09/2015	Foreign Exchange Future			11.54030		11.66550			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.59990		11.72550			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.65570		11.78160			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			11.68910		11.81520			0.00	0	30,000
\$ / R	On	21/12/2015	Foreign Exchange Future			11.71000		11.83620			0.00	0	0
Total \$ / R Future											608,085,932.30	55,251	1,171,481
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			280.29170	168.755	11.23	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			5.39170	9.555	11.23	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			0.04290	0.048	53.18	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,535.14290	2,650.848	53.18	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.02	Call			101.83840	34.748	10.64	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.02	Put			45.93840	94.148	10.64	0.00	0	4,000
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Call			38.78160	11.531	12.06	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Put			112.88160	200.931	12.06	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Call			0.30650	0.083	19.75	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Put			774.40650	889.483	19.75	0.00	0	0
\$ / R	On	27/11/2014	Foreign Exchange Option	11.20	Call			30.43460	8.764	12.09	0.00	0	11,000
\$ / R	On	27/11/2014	Foreign Exchange Option	11.20	Put			153.53460	246.664	12.09	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			24.99390	7.753	12.54	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			197.09390	294.153	12.54	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,777.90000	2,663.600	14.29	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	14.29	0.00	0	0
\$ / R	On	02/12/2014	Foreign Exchange Option	11.24	Call			38.40010	15.803	11.97	0.00	0	0
\$ / R	On	02/12/2014	Foreign Exchange Option	11.24	Put			195.50010	286.403	11.97	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			339.95700	244.268	11.29	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			21.25700	40.468	11.29	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			135.21230	80.788	11.20	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			104.51230	165.188	11.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			2,012.71590	1,897.527	21.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			0.01590	0.027	21.82	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,542.79570	1,427.665	18.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			0.09570	0.165	18.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,552.70820	2,437.500	21.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.00820	0.000	21.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,102.71140	1,987.519	22.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			0.01140	0.019	22.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,223.05410	1,108.123	16.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			0.35410	0.623	16.64	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,662.75980	1,547.602	19.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			0.05980	0.102	19.53	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,602.77560	1,487.630	19.13	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	9.50	Put			0.07560	0.130	19.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			1,003.50390	888.812	14.78	0.00	0	2,995
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			0.80390	1.312	14.78	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,502.81230	1,387.694	18.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			0.11230	0.194	18.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,322.93320	1,207.907	17.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			0.23320	0.407	17.30	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			754.59130	640.860	12.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			1.89130	3.360	12.60	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,103.29110	988.435	15.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			0.59110	0.935	15.64	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,053.38790	938.605	15.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			0.68790	1.105	15.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			704.98390	591.629	12.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			2.28390	4.129	12.17	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			804.27600	690.251	13.04	0.00	0	2,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			1.57600	2.751	13.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			764.52260	650.727	12.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			1.82260	3.227	12.69	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			615.96300	504.375	11.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			3.26300	6.875	11.67	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			744.66290	630.999	12.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			1.96290	3.499	12.52	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			724.81620	611.299	12.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			2.11620	3.799	12.34	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			556.89390	448.024	11.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			4.19390	10.524	11.58	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			665.36880	552.394	11.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			2.66880	4.894	11.82	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			655.47680	542.610	11.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			2.77680	5.110	11.74	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			416.00250	315.067	11.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			13.30250	27.567	11.35	0.00	0	22,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			606.09990	494.893	11.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			3.39990	7.393	11.66	0.00	0	44,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			586.39430	476.031	11.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			3.69430	8.531	11.63	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			371.44160	274.301	11.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			18.74160	36.801	11.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			508.98930	402.243	11.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			6.28930	14.743	11.50	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			480.64590	375.408	11.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			7.94590	17.908	11.46	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Call			320.22640	228.472	11.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Put			27.52640	50.972	11.18	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			389.08090	290.347	11.30	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			16.38090	32.847	11.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			380.22870	282.279	11.29	0.00	0	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			17.52870	34.779	11.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			287.70820	200.046	11.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			35.00820	62.546	11.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			345.49500	250.934	11.22	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			22.79500	43.434	11.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			328.56970	235.854	11.19	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			25.86970	48.354	11.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			227.29830	148.932	10.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			54.59830	91.432	10.99	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			311.96610	221.197	11.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			29.26610	53.697	11.16	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			303.79130	214.033	11.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			31.09130	56.534	11.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			206.42520	131.881	10.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			63.72520	104.381	10.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			279.80550	193.226	11.10	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			37.10550	65.726	11.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			249.17600	167.161	11.04	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			46.47600	79.661	11.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			139.20900	84.726	11.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			106.50900	167.226	11.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Call			220.22640	143.117	10.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Put			57.52640	95.617	10.97	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			213.26810	137.432	10.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			60.56810	99.932	10.96	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			119.26580	72.315	11.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			126.56580	194.815	11.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			180.24150	111.021	10.88	1,110,210.00	10,000	37,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			77.54150	123.521	10.88	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			144.68810	88.112	11.20	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			101.98810	160.612	11.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			86.18940	50.251	11.94	0.00	0	2,931
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			183.48940	262.751	11.94	0.00	0	750
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Call			128.64210	78.299	11.36	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Put			115.94210	180.799	11.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			123.55400	75.254	11.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			120.85400	187.754	11.41	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Call			59.46750	33.281	12.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Put			256.76750	345.781	12.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Call			111.07400	66.751	11.57	0.00	0	11,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Put			138.37400	209.251	11.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			103.37990	61.582	11.68	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			150.67990	224.082	11.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			51.17700	28.195	12.68	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			288.47700	380.695	12.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Call			71.66180	40.921	12.21	0.00	0	5,000

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	11.25	Put			218.96180	303.421	12.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.26	Call			69.04670	39.267	12.26	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.26	Put			226.34670	311.767	12.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Call			32.57650	17.158	13.32	0.00	0	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Put			389.87650	489.658	13.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.31	Call			57.27940	31.930	12.53	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.31	Put			264.57940	354.430	12.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Call			53.13700	29.389	12.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Put			280.43700	371.889	12.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			18.63650	9.088	14.04	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			525.93650	631.588	14.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.39	Call			42.39690	22.916	12.95	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.39	Put			329.69690	425.416	12.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			40.82960	21.987	13.00	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			338.12960	434.487	13.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Call			10.23860	4.878	14.62	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Put			657.53860	767.378	14.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			28.03810	14.557	13.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			425.33810	527.057	13.53	0.00	0	600
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			23.26660	11.868	13.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			470.56660	574.368	13.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Call			5.09780	2.523	15.23	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Put			802.39780	915.024	15.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			17.31790	8.314	14.13	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			544.61790	650.814	14.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			16.69610	7.952	14.17	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			553.99610	660.452	14.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			3.17290	1.638	15.64	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			900.47290	1,014.138	15.64	0.00	0	598
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Call			8.92050	4.272	14.74	0.00	0	4,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Put			686.22050	796.772	14.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			6.15130	3.005	15.07	0.00	0	38,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Put			763.45130	875.505	15.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			0.91300	0.624	17.25	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,188.21300	1,303.124	17.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Call			4.22020	2.121	15.40	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Put			841.52020	954.621	15.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			4.02490	2.032	15.44	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			851.32490	964.531	15.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			0.15440	0.141	21.73	0.00	0	36,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,897.45440	2,012.641	21.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			3.02500	1.570	15.69	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			910.32500	1,024.070	15.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			1.96520	1.072	16.06	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			999.26520	1,113.572	16.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			0.09610	0.100	23.43	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,157.39610	2,272.600	23.43	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	12.30	Call			0.88530	0.608	17.32	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,198.18530	1,313.108	17.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			0.49670	0.371	18.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,397.79670	1,512.871	18.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			0.16770	0.065	30.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,127.46770	3,242.565	30.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			0.13740	0.128	22.11	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			1,957.43740	2,072.628	22.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			0.09940	0.101	23.29	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,137.39940	2,252.601	23.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.05630	0.009	31.00	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,737.35630	3,852.509	31.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			0.11030	0.081	25.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,497.41030	2,612.580	25.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			0.16450	0.066	30.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,097.46450	3,212.566	30.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,102.70720	2,987.500	17.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.00720	0.000	17.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,652.70810	2,537.500	20.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.00810	0.000	20.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,602.70820	2,487.500	21.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.00820	0.000	21.28	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			335.33670	243.508	10.89	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			26.73670	50.608	10.89	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Call			112.18270	69.402	11.55	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Put			153.58270	226.502	11.55	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Call			6.25810	2.228	15.09	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Put			887.65810	999.328	15.09	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			0.20890	0.173	27.29	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,691.60890	2,807.273	27.29	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Call			74.56520	46.281	12.52	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Put			277.96520	366.181	12.52	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Call			122.79090	79.533	11.70	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Put			166.19090	239.433	11.70	0.00	0	10,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			119.66120	78.938	11.77	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			195.16120	271.638	11.77	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,824.50270	2,707.300	17.38	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.00270	0.000	17.38	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			0.48890	0.407	19.44	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,076.48890	3,194.807	19.44	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,894.03480	2,775.655	19.19	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.03480	0.055	19.19	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			458.22630	367.190	10.54	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			64.22630	91.590	10.54	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			214.55200	163.412	11.39	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			220.55200	287.812	11.39	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			524.51940	435.605	10.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			79.41940	109.705	10.56	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			17.50570	1.199	18.85	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,272.40570	3,375.299	18.85	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,947.35950	2,828.230	19.16	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.25950	0.430	19.16	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			309.39670	246.459	11.18	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			212.29670	268.659	11.18	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			278.02750	223.475	11.47	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			249.02750	313.775	11.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			821.36290	711.407	10.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			39.16290	49.007	10.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			607.74650	517.392	10.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			75.54650	104.992	10.59	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,194.90520	1,075.684	10.75	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			1.63310	2.433	15.91	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,812.29970	1,923.227	18.34	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			27.77700	15.922	22.10	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,945.57700	3,053.522	22.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,282.49590	3,162.918	20.15	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.29590	0.519	20.15	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,283.83310	2,164.833	15.91	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			1,365.16130	1,471.884	16.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			65.45660	52.726	16.82	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,393.25660	1,500.326	16.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,786.20200	1,667.137	13.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			4.00200	4.737	13.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			44.49970	35.627	18.34	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			710.60650	804.909	13.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			120.54720	99.072	14.58	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			838.34720	936.672	14.58	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.10510	0.009	23.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,717.90510	7,837.609	23.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			67.36130	54.284	16.72	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			437.30750	518.133	12.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			208.57940	171.442	12.78	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			466.37940	549.042	12.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			46.34500	37.129	18.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,764.14500	1,874.730	18.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			142.80650	117.309	13.99	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			302.78130	372.960	11.85	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			249.84510	205.859	12.23	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			367.64510	443.459	12.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			0.00000	58.757	16.44	1,175,144.00	20,000	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			0.00000	1,396.357	16.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			219.50750	180.533	12.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			152.49100	196.255	11.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			438.64780	363.218	11.01	0.00	0	15,000

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	11.00	Put			156.44780	200.818	11.01	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			193.36250	158.810	13.01	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			511.16250	596.410	13.01	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			284.98130	235.360	11.85	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			86.01830	117.782	10.66	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			570.97950	483.528	10.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			88.77950	121.128	10.68	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			231.10590	190.200	12.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			408.90590	487.800	12.47	0.00	0	14,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			444.69100	368.656	11.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			40.25490	50.469	10.42	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			0.00000	552.729	10.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			0.00000	90.329	10.51	9,032,890.00	100,000	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			432.66290	357.840	11.03	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			160.46290	205.440	11.03	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			578.21830	490.182	10.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			12.70520	13.284	10.75	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			985.67680	870.517	10.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			23.47680	28.117	10.57	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			501.81430	420.328	10.85	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			119.61430	157.928	10.85	0.00	0	47,665
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			812.45490	702.869	10.42	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			598.67930	510.174	10.72	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			94.97930	126.674	10.72	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			29.01220	16.283	24.23	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,575.31220	3,682.783	24.23	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			368.27580	304.889	11.48	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			254.87580	311.789	11.48	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			114.68170	96.059	15.38	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			1,041.28170	1,142.959	15.38	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			37.76770	29.548	24.91	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,821.56770	3,934.648	24.91	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			670.36770	581.558	10.67	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			104.16770	136.658	10.67	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			737.62100	643.211	10.60	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			114.92100	142.611	10.60	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			41.76960	36.085	24.77	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,099.06960	4,215.485	24.77	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			582.06690	506.443	11.35	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			228.36690	275.243	11.35	0.00	0	5,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			365.70200	317.070	12.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			512.00200	585.869	12.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			639.51270	558.595	11.10	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			112.92170	133.775	10.64	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,678.09970	1,784.684	17.30	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			115.77410	102.233	17.96	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,882.07410	1,991.033	17.96	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	10.73	Call			832.47070	730.179	10.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			108.77070	128.979	10.66	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			816.62170	714.975	10.64	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			647.83170	729.118	13.47	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			308.97780	268.123	13.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			655.27780	736.923	13.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			651.58610	569.605	11.05	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			177.88610	218.405	11.05	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			131.79970	115.884	17.30	0.00	0	75,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			327.53020	384.635	11.86	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			437.41510	378.287	12.15	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			383.71510	447.087	12.15	0.00	0	7,300
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			101.59900	90.165	18.67	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			2,107.89900	2,218.965	18.67	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			311.53170	270.318	13.47	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			185.81270	227.395	11.10	0.00	0	75,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			593.16880	516.496	11.30	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			219.46880	265.296	11.30	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			306.45140	265.950	13.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			662.75140	744.750	13.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			481.23020	415.835	11.86	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			811.35800	708.595	10.65	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			130.45800	150.595	10.65	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			47.90330	39.666	24.58	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,447.00330	4,561.666	24.58	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			57.26970	47.070	24.25	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,662.36970	4,775.970	24.25	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			885.30950	781.856	10.79	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			140.40950	160.756	10.79	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			950.43870	846.970	10.95	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			148.93870	170.270	10.95	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			63.32000	53.561	24.39	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,961.82000	5,076.861	24.39	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			591.09010	524.605	12.50	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			453.59010	512.105	12.50	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			587.01800	521.059	12.53	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			459.51800	518.559	12.53	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			427.56970	381.194	14.01	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			790.06970	868.694	14.01	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			860.25880	763.924	11.06	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			202.75880	231.424	11.06	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			846.39360	752.732	11.12	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			208.89360	240.232	11.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			595.19580	528.287	12.48	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			447.69580	505.787	12.48	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,178.82020	1,069.181	11.01	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			101.32020	116.681	11.01	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			1,146.38050	1,037.582	11.01	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			108.88050	125.082	11.01	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			321.77700	288.409	15.49	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			1,184.27700	1,275.909	15.49	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			242.73220	218.380	17.02	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,665.23220	1,765.880	17.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			162.52130	160.514	22.56	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			3,105.02130	3,228.014	22.56	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			155.76140	176.108	11.01	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			69.48200	60.177	24.23	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,203.98200	5,319.877	24.23	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,021.26140	916.408	11.01	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			85.45700	73.089	24.32	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,339.95700	5,453.189	24.32	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,086.18570	981.858	11.10	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			160.68570	181.958	11.10	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,147.28720	1,041.829	11.15	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			165.68720	186.129	11.15	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			82.11090	68.363	24.07	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,750.51090	5,862.663	24.07	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			211.69040	236.168	11.32	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,042.21330	942.263	11.35	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			227.01330	253.163	11.35	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			358.71370	326.140	16.80	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,643.51370	1,737.040	16.80	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			22.02810	18.943	13.10	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,637.94730	2,508.338	12.89	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			22.74730	19.238	12.89	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,588.69270	2,458.638	12.68	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			23.49270	19.538	12.68	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,076.89040	975.268	11.32	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,687.22810	2,558.043	13.10	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,207.24680	1,101.029	11.25	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			171.04680	191.029	11.25	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			973.22890	879.202	11.55	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			277.02890	309.202	11.55	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			77.53060	64.620	23.82	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,111.33060	6,224.620	23.82	0.00	0	0
Total \$ / R Option											11,318,244.00	130,000	1,901,744
Total \$ / R											619,404,176.30	185,251	3,073,225
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.98750		11.10270			43,950.00	4	1,732
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.16240		11.28220			178,598.40	16	458
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.33120		11.45370			0.00	0	93
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			11.51250		11.63750			0.00	0	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											222,548.40	20	2,308
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Call				39,799.55250	29,850.351	11.32	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Put				1,529.55250	3,100.351	11.32	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Call				5,117.69610	2,819.539	12.68	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Put				28,847.69610	38,069.539	12.68	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Call				4,928.79280	2,705.036	12.74	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Put				29,658.79280	38,955.036	12.74	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Call				4,746.76150	2,595.123	12.79	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put				30,476.76150	39,845.123	12.79	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put				20,395.68500	25,495.619	11.20	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Call				29,361.82230	24,181.352	11.77	0.00	0	420
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Put				29,141.82230	35,941.352	11.77	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call				38,697.83840	31,697.905	11.16	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put				19,477.83840	24,457.905	11.16	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call				38,153.65330	31,213.965	11.18	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put				19,933.65330	24,973.965	11.18	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call				37,615.68500	30,735.619	11.20	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call				47,665.94590	41,175.394	11.88	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put				33,295.94590	39,055.394	11.88	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call				48,584.75000	41,995.303	11.83	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put				32,214.75000	37,875.303	11.83	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call				48,123.01850	41,583.466	11.86	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put				32,753.01850	38,463.466	11.86	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put				57,874.89550	64,688.359	13.11	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call				51,290.56240	45,642.200	13.14	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put				58,540.56240	65,392.200	13.14	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call				51,962.13310	46,237.209	13.08	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put				57,212.13310	63,987.209	13.08	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call				51,624.89550	45,938.359	13.11	0.00	0	0
Total \$ / R MAXI Option											0.00	0	420
Total \$ / R MAXI											222,548.40	20	2,728
£ / R	On 02/12/2014	Foreign Exchange Future			17.25740			17.36150			0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Future			17.28490			17.39150			12,358,703.50	715	47,971
£ / R	On 23/01/2015	Foreign Exchange Future			17.40360			17.51470			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			17.54720			17.65970			3,579,628.80	204	7,726
£ / R	On 12/06/2015	Foreign Exchange Future			17.79870			17.91410			0.00	0	1,842
£ / R	On 14/09/2015	Foreign Exchange Future			18.06940			18.18770			0.00	0	695
Total £ / R Future											15,938,332.30	919	58,234
£ / R	On 02/12/2014	Foreign Exchange Option	17.25	Call				199.81150	123.390	9.59	0.00	0	6,000
£ / R	On 02/12/2014	Foreign Exchange Option	17.25	Put				88.31150	115.990	9.59	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	18.50	Call				7.71800	5.086	13.81	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	18.50	Put				1,116.21800	1,220.186	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			204.46960	143.619	10.27	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			277.73020	345.633	10.75	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			284.48090	353.235	10.78	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Call			2.16280	1.262	16.67	0.00	0	16,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Put			1,806.66280	1,906.362	16.67	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Call			1.44220	0.842	17.02	0.00	0	5,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Put			1,949.94220	2,055.942	17.02	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			119.23020	80.534	10.75	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.35	Put			162.96960	208.718	10.27	0.00	0	10,000
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Call			155.98400	108.258	10.51	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Put			214.48400	273.358	10.51	0.00	0	2,500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			122.55410	82.997	10.73	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			271.05410	338.097	10.73	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			115.98090	78.135	10.78	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			4,188.92320	4,299.655	20.95	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			3.63180	3.266	21.03	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			4,208.93180	4,319.666	21.03	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,611.66730	1,717.248	13.42	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			26.01260	20.573	13.44	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,621.31260	1,726.973	13.44	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			3.41440	2.953	18.16	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			3,528.71440	3,639.353	18.16	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			3.62320	3.255	20.95	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			1,047.53030	1,145.080	11.98	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			51.30600	40.164	12.29	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			1,166.60600	1,266.564	12.29	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			26.72750	21.125	13.39	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,602.02750	1,707.525	13.39	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			26.36730	20.848	13.42	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			98.32790	75.204	11.34	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			803.62790	891.604	11.34	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			62.23030	48.680	11.98	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			90.73830	76.207	13.79	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,731.03830	1,829.007	13.79	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Put			2,047.02500	2,149.429	14.40	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Call			0.00000	80.161	13.72	801,612.00	10,000	5,000
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Put			0.00000	1,782.961	13.72	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			91.64350	76.979	13.78	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,721.94350	1,819.779	13.78	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Put			169.62050	197.914	10.70	0.00	0	5,592
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			122.45720	103.434	13.39	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,462.75720	1,556.234	13.39	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			89.84030	75.527	13.81	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,740.14030	1,838.327	13.81	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Call			66.72500	56.629	14.40	0.00	0	21,000
£ / R	On	16/03/2015	Foreign Exchange Option	16.72	Call			0.00000	945.950	10.51	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	16.72	Put			0.00000	118.750	10.51	5,937,495.00	50,000	25,000

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	17.00	Call			829.32050	745.114	10.70	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,291.33940	1,372.142	13.51	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			363.27360	328.864	13.52	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,299.17360	1,380.164	13.52	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			361.12240	326.903	13.54	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,307.02240	1,388.204	13.54	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			365.43940	330.842	13.51	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			588.08940	543.334	13.76	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,350.38940	1,423.934	13.76	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			585.56100	540.993	13.77	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,357.86100	1,431.593	13.77	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			590.63150	545.701	13.74	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,342.93150	1,416.301	13.74	0.00	0	0
Total £ / R Option											6,739,107.00	60,000	130,604
Total £ / R											22,677,439.30	60,919	188,838
¥ / R	On	12/12/2014	Foreign Exchange Future			0.09311		0.09435			0.00	0	15,513
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09471		0.09601			0.00	0	50
¥ / R	On	12/06/2015	Foreign Exchange Future			0.09625		0.09758			0.00	0	25
Total ¥ / R Future											0.00	0	15,588
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			0.00580	0.004	25.67	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			2,564.60580	2,688.804	25.67	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			8.61800	3.784	15.15	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			573.21800	692.584	15.15	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			0.14370	0.098	21.22	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			1,564.74370	1,688.898	21.22	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			655.03750	553.704	12.07	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			53.93750	82.304	12.07	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			145.15420	119.626	14.44	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			544.05420	648.226	14.44	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			35.38400	28.284	17.49	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,434.28400	1,556.884	17.49	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			867.94830	770.615	13.64	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			109.54830	145.215	13.64	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			328.24020	290.555	15.50	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			569.84020	665.156	15.50	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			136.04300	120.514	18.19	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,377.64300	1,495.114	18.19	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	15,588
€ / R	On	26/11/2014	Foreign Exchange Future			13.76200		13.89520			0.00	0	2,000
€ / R	On	12/12/2014	Foreign Exchange Future			13.79710		13.92990			4,277,101.00	310	73,719

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2015	Foreign Exchange Future			14.02610		14.16450			1,402,610.00	100	34,818
€ / R	On	12/06/2015	Foreign Exchange Future			14.24840		14.39040			0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Future			14.49300		14.63860			115,944.00	8	268
€ / R	On	11/12/2015	Foreign Exchange Future			14.73580		14.88340			0.00	0	0
Total € / R Future											5,795,655.00	418	118,305
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Call			7.09190	3.087	16.65	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Put			451.89190	581.087	16.65	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Call			6.70850	2.944	16.75	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Put			461.50850	590.944	16.75	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Call			6.34690	2.808	16.86	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Put			471.14690	600.808	16.86	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			455.53940	344.281	11.34	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			25.63940	47.181	11.34	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			300.78900	207.017	10.94	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			264.58400	176.486	10.84	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			74.68400	119.386	10.84	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.90	Call			164.59140	102.581	10.94	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Call			71.15080	40.098	11.51	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Put			291.25080	392.998	11.51	0.00	0	3,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Call			2.66230	1.833	16.23	0.00	0	4,500
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			63.47690	103.606	10.92	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			286.04780	194.497	10.90	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			66.14780	107.397	10.90	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			1.61310	1.080	17.29	0.00	0	7,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			1,441.71310	1,573.980	17.29	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			0.27040	0.162	21.41	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.90	Put			134.69140	205.481	10.94	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			122.17310	74.322	11.15	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			182.27310	267.222	11.15	0.00	0	4,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			60.88900	99.917	10.94	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			293.37690	200.706	10.92	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			2,370.37040	2,503.062	21.41	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Put			1,222.76230	1,354.734	16.23	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			1.92820	1.320	16.93	0.00	0	25,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			1,362.02820	1,494.220	16.93	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			150.17590	122.126	13.35	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			925.67590	1,036.026	13.35	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			148.60920	120.851	13.37	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			934.10920	1,044.751	13.37	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			141.04890	114.709	13.51	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			133.93960	108.942	13.64	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			1,019.43960	1,132.842	13.64	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			425.06590	348.420	10.95	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			280.56590	342.320	10.95	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			106.29550	86.590	14.27	0.00	0	5,700

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			103.22500	84.114	14.35	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,248.72500	1,368.014	14.35	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			147.05910	119.591	13.40	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			942.55910	1,053.491	13.40	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			98.34950	80.184	14.48	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			976.54890	1,088.609	13.51	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			86.15060	69.736	14.83	0.00	0	7,100
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,421.65060	1,543.636	14.83	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			0.00000	89.158	14.19	1,248,210.60	14,000	7,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			0.00000	1,313.058	14.19	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			0.00000	719.154	10.08	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,221.79550	1,340.490	14.27	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			0.00000	93.054	10.08	5,862,389.40	63,000	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			549.18780	458.169	10.64	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			184.68780	232.069	10.64	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			435.38480	357.437	10.92	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			270.88480	331.337	10.92	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			1,293.84950	1,414.084	14.48	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,246.52600	1,358.154	14.25	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			245.29220	215.158	14.28	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,254.89220	1,366.758	14.28	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			243.67600	213.773	14.30	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,263.27600	1,375.373	14.30	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			246.92600	216.554	14.25	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,069.53730	1,169.583	13.76	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			465.71320	420.460	13.78	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,077.11320	1,177.460	13.78	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			463.30590	418.318	13.80	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,084.70590	1,185.318	13.80	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			468.13730	422.583	13.76	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			740.15150	678.751	13.19	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			856.75150	942.951	13.19	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			736.80270	675.712	13.21	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			863.40270	949.912	13.21	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,260.21180	1,150.801	11.06	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			276.81180	315.001	11.06	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			403.19620	372.739	15.98	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,019.79620	2,136.939	15.98	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			743.51400	681.807	13.17	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			850.11400	936.007	13.17	0.00	0	0
Total € / R Option											7,110,600.00	77,000	203,115
Total € / R											12,906,255.00	77,418	321,420
AU\$ / R	On	21/11/2014	Foreign Exchange Future			9.44710		9.56110			0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.46090		9.57870			0.00	0	12,268

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 Future			9.54330		9.66310			0.00	0	15,047
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.62580		9.74780			240,645.00	25	3,825
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.71670		9.84070			0.00	0	600
Total AU\$ / R Future											240,645.00	25	31,740
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			198.90000	312.900		0.00	0	0
AU\$ / R	On	21/11/2014	Foreign Exchange Option	9.75	Put			188.90000	302.900		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			68.90000	182.900		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			178.90000	292.900		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			23.18270	10.010	10.56	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			69.81700	33.411	9.50	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			101.11700	182.511	9.50	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			165.38510	85.350	8.62	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			89.14510	166.879	9.39	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			73.73970	35.533	9.45	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			95.03970	174.633	9.45	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			1,171.51460	1,289.215	16.84	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			0.17160	0.093	17.10	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			1,221.47160	1,339.193	17.10	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			244.48270	349.110	10.56	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			5.14550	2.475	12.28	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			476.44550	591.575	12.28	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			0.21460	0.115	16.84	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			36.68510	74.450	8.62	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			77.84510	37.779	9.39	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			431.09100	525.945	10.41	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			92.15230	67.689	10.43	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			439.05230	534.389	10.43	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			96.27790	70.835	10.38	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			423.17790	517.535	10.38	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			94.19100	69.245	10.41	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			646.59700	740.560	11.87	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			152.36190	124.671	11.89	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			654.56190	748.871	11.89	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			150.34630	123.004	11.92	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			662.54630	757.204	11.92	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			154.39700	126.360	11.87	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			237.94290	209.346	12.76	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			757.24290	852.646	12.76	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			242.51730	213.272	12.71	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			741.81730	836.572	12.71	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			240.19770	211.299	12.74	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			749.49770	844.599	12.74	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											240,645.00	25	32,745
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.71630		9.78300			0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.84710		9.91770			0.00	0	100
Total CAD/ R Future											0.00	0	100
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			29.73770	18.743	10.60	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			236.73770	292.443	10.60	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			28.06740	17.589	10.64	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			245.06740	301.289	10.64	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			26.48420	16.501	10.68	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			253.48420	310.201	10.68	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			153.90660	128.753	10.27	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			326.20660	371.653	10.27	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			150.95260	126.201	10.30	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			333.25260	379.101	10.30	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			148.05610	123.701	10.33	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			340.35610	386.601	10.33	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			0.13990		-0.58180			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	On	12/12/2014	Foreign Exchange Future			797.67740		911.04050			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	On	12/12/2014	Foreign Exchange Future			897.56680		1,010.99240			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	On	12/12/2014	Foreign Exchange Future			339.65000		-245.56470			0.00	0	0
Total CF CANDO CAFJ Future											0.00	0	0
Total CF CANDO CAFJ											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
CF CANDCO	On 12/12/2014	Foreign Exchange Future			698.15040		811.61290			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	On 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			11.48250		11.59560			0.00	0	6,632
CHF / R	On 16/03/2015	Foreign Exchange Future			11.68120		11.79970			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			11.42540	6.337	14.60	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.24	Put			655.82540	763.837	14.60	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.25	Call			11.09410	6.152	14.67	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.25	Put			665.49410	773.652	14.67	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.26	Call			10.77500	5.973	14.74	0.00	0	0
CHF / R	On 12/12/2014	Foreign Exchange Option	12.26	Put			675.17500	783.473	14.74	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	12.99	Call			68.91680	55.463	15.27	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	12.99	Put			1,259.21680	1,364.263	15.27	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	13.00	Call			68.04010	54.813	15.30	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	13.00	Put			1,268.34010	1,373.613	15.30	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	13.01	Call			67.23970	54.173	15.32	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	13.01	Put			1,277.53970	1,382.973	15.32	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			1.79150		1.80950			0.00	0	0
CNH / R	On 16/03/2015	Foreign Exchange Future			1.80500		1.82360			0.00	0	0
Total CNH / R Future										0.00	0	0
CNH / R	On 12/12/2014	Foreign Exchange Option	1.76	Put			43.27000	75.412	11.12	0.00	0	0
CNH / R	On 12/12/2014	Foreign Exchange Option	1.74	Call			717.43080	554.065	11.51	0.00	0	0
CNH / R	On 12/12/2014	Foreign Exchange Option	1.74	Put			22.43080	39.065	11.51	0.00	0	0
CNH / R	On 12/12/2014	Foreign Exchange Option	1.75	Call			626.29900	469.726	11.32	0.00	0	0
CNH / R	On 12/12/2014	Foreign Exchange Option	1.75	Put			31.29900	54.726	11.32	0.00	0	0
CNH / R	On 12/12/2014	Foreign Exchange Option	1.76	Call			538.27000	390.412	11.12	0.00	0	0
CNH / R	On 16/03/2015	Foreign Exchange Option	1.80	Put			320.61440	404.169	10.58	0.00	0	0
CNH / R	On 16/03/2015	Foreign Exchange Option	1.81	Call			507.08160	411.806	10.74	0.00	0	0
CNH / R	On 16/03/2015	Foreign Exchange Option	1.81	Put			371.08160	461.806	10.74	0.00	0	0
CNH / R	On 16/03/2015	Foreign Exchange Option	1.79	Call			616.49570	506.301	10.57	0.00	0	0
CNH / R	On 16/03/2015	Foreign Exchange Option	1.79	Put			280.49570	356.301	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
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			556.61440	454.169	10.58	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			0.12140		0.12270			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			0.06290		0.06280			0.00	0	17
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05930		0.05950			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			1.25570		1.25460			0.00	0	110
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.25650		1.25550			0.00	0	0
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.25750		1.25640			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			20,539.74000		20,743.48000			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			4.92450		4.94760			0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Future			4.90040		4.92710			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			15.12660	10.860	6.40	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			47.52660	66.360	6.40	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			12.79640	9.253	6.56	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			55.19640	74.753	6.56	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			10.82770	7.894	6.72	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			63.22770	83.394	6.72	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Call			46.59290	38.523	6.74	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			109.49290	128.123	6.74	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			43.88630	36.140	6.80	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			116.78630	135.740	6.80	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			41.34340	33.905	6.87	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			124.24340	143.505	6.87	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 Option								0.00	0	0
Total TRY / R								0.00	0	0
ZMW / R On 12/12/2014 Foreign Exchange Future			1.72760		1.74830			0.00	0	13
Total ZMW / R Future								0.00	0	13
Total ZMW / R								0.00	0	13
Total Futures								630283113.00	56,633	1,495,603
Total Options								25167951.00	267,000	2,236,888
Grand Total:								655,451,064.00	323,633	3,732,491