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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 28/10/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 29/10/2014 Foreign Exchange Future			10.86140		10.95150			0.00	0	668
\$ / R On 30/10/2014 Foreign Exchange Future			10.86140		10.95150			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			10.86850		10.96040			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			10.87030		10.96210			0.00	0	424
\$ / R On 10/11/2014 Foreign Exchange Future			10.87920		10.97100			0.00	0	1,338
\$ / R On 12/11/2014 Foreign Exchange Future			10.88270		10.97450			0.00	0	711
\$ / R On 25/11/2014 Foreign Exchange Future			10.90590		10.99760			0.00	0	0
\$ / R On 26/11/2014 Foreign Exchange Future			10.90760		10.99930			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			10.91120		11.00290			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			10.93290		11.02460			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			10.93470		11.02650			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			10.93650		11.02830			314,894,644.50	28,793	954,611
\$ / R On 15/12/2014 Foreign Exchange Future			10.94190		11.03370			0.00	0	0
\$ / R On 19/12/2014 Foreign Exchange Future			10.94910		11.04100			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			10.95630		11.04820			0.00	0	440
\$ / R On 28/01/2015 Foreign Exchange Future			11.02550		11.11890			0.00	0	2,300
\$ / R On 25/02/2015 Foreign Exchange Future			11.07890		11.17260			0.00	0	2,421
\$ / R On 26/02/2015 Foreign Exchange Future			11.08080		11.17450			0.00	0	0
\$ / R On 27/02/2015 Foreign Exchange Future			11.08270		11.17640			0.00	0	0
\$ / R On 16/03/2015 Foreign Exchange Future			11.11500		11.20900			115,818,300.00	10,420	119,660
\$ / R On 27/03/2015 Foreign Exchange Future			11.13590		11.23000			0.00	0	2,435

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/04/2015	Foreign Exchange Future			11.14550		11.23960			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.19680		11.29130			0.00	0	2,450
\$ / R	On	27/05/2015	Foreign Exchange Future			11.25390		11.34910			0.00	0	1,375
\$ / R	On	12/06/2015	Foreign Exchange Future			11.28550		11.38110			141,960,304.50	12,579	24,091
\$ / R	On	26/06/2015	Foreign Exchange Future			11.31310		11.40900			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.37830		11.47490			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.43830		11.53500			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.47550		11.57230			0.00	0	3,385
\$ / R	On	28/09/2015	Foreign Exchange Future			11.50460		11.60130			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.56670		11.66340			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.62900		11.72540			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			11.66480		11.76090			0.00	0	2,400
\$ / R	On	21/12/2015	Foreign Exchange Future			11.68720		11.78310			0.00	0	0
Total \$ / R Future											572,673,249.00	51,792	1,124,895
\$ / R	On	29/10/2014	Foreign Exchange Option	11.69	Call			0.03930	0.012	39.71	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.69	Put			738.53930	828.612	39.71	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			0.00010	0.000	40.92	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,378.50010	2,468.600	40.92	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.15	Call			2.94320	0.198	19.69	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.15	Put			201.44320	288.798	19.69	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			0.94900	0.061	22.80	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			299.44900	388.661	22.80	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,651.50000	2,561.400	16.30	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	16.30	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			155.68030	68.358	12.10	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			4.18030	6.958	12.10	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.08	Call			6.98130	0.529	17.51	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.08	Put			135.48130	219.129	17.51	0.00	0	0
\$ / R	On	30/10/2014	Foreign Exchange Option	11.50	Call			0.45550	0.053	24.81	0.00	0	6,000
\$ / R	On	30/10/2014	Foreign Exchange Option	11.50	Put			548.95550	638.653	24.81	0.00	0	6,000
\$ / R	On	30/10/2014	Foreign Exchange Option	11.36	Call			1.12070	0.119	21.40	0.00	0	0
\$ / R	On	30/10/2014	Foreign Exchange Option	11.36	Put			409.62070	498.719	21.40	0.00	0	6,000
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			800.51230	708.529	14.83	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			0.11230	0.029	14.83	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	10.98	Call			58.41350	24.529	10.90	0.00	0	8,000
\$ / R	On	04/11/2014	Foreign Exchange Option	10.98	Put			78.01350	136.029	10.90	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			0.22270	0.073	20.97	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			949.82270	1,041.573	20.97	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			227.80200	147.697	11.30	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			15.70200	27.397	11.30	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			14.33380	5.503	12.99	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			252.23380	335.203	12.99	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	10.97	Call			90.84630	48.046	10.45	0.00	0	5,000
\$ / R	On	10/11/2014	Foreign Exchange Option	10.97	Put			89.84630	138.846	10.45	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	11.18	Call			28.09540	13.608	11.93	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	10/11/2014	Foreign Exchange Option	11.18	Put			237.09540	314.408	11.93	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Call			227.87010	153.102	10.60	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Put			33.37010	50.402	10.60	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			248.43440	180.833	10.05	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			50.83440	74.933	10.05	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			0.29130	0.259	26.03	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,612.69130	2,704.359	26.03	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Call			79.60750	53.476	11.55	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Put			230.30750	295.876	11.55	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Call			8.33600	4.905	15.19	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Put			859.03600	947.305	15.19	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			62.17420	41.821	12.12	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			309.27420	380.621	12.12	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,702.90000	2,611.208	24.14	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.00000	0.008	24.14	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			306.01180	238.927	10.11	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			61.41180	86.027	10.11	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			147.06720	108.874	11.02	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			190.56720	244.174	11.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,938.37370	1,846.576	16.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			0.07370	0.076	16.04	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,468.80850	1,377.063	14.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			0.50850	0.563	14.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,478.31610	2,386.514	18.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.01610	0.014	18.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,028.35090	1,936.552	16.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			0.05090	0.052	16.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,150.18330	1,058.594	12.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			1.88330	2.094	12.95	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,588.61070	1,496.838	14.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			0.31070	0.338	14.71	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,528.69750	1,436.936	14.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			0.39750	0.436	14.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			931.73710	840.476	11.54	2,118,000.53	2,520	2,995
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			3.43710	3.976	11.54	52,337.38	13,162	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,428.89910	1,337.167	14.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			0.59910	0.667	14.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,249.55210	1,157.934	13.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			1.25210	1.434	13.41	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			685.44680	595.525	9.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			7.14680	9.025	9.93	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,030.93310	939.446	12.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			2.63310	2.946	12.18	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			981.30340	889.916	11.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			3.00340	3.416	11.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			636.68060	547.275	9.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			8.38060	10.775	9.61	0.00	0	7,300

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	10.30	Call			734.42210	644.094	10.25	1,455,653.12	2,260	2,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			6.12210	7.594	10.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			695.22630	605.216	10.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			6.92630	8.716	10.00	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			551.26810	466.244	9.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			12.96810	19.744	9.74	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			675.67520	585.847	9.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			7.37520	9.347	9.87	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			656.15890	566.532	9.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			7.85890	10.032	9.74	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			497.31600	414.904	9.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			19.01600	28.404	9.82	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			597.85210	510.729	9.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			9.55210	14.229	9.67	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			588.17430	501.721	9.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			9.87430	15.221	9.68	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			372.03890	298.693	10.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			43.73890	62.193	10.04	0.00	0	22,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			542.15150	457.523	9.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			13.85150	21.023	9.75	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			524.06300	440.273	9.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			15.76300	23.773	9.78	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			334.02750	264.451	10.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			55.72750	77.951	10.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			453.87820	374.088	9.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			25.57820	37.588	9.89	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			428.57600	350.553	9.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			30.27600	44.053	9.94	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Call			291.28320	226.628	10.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Put			72.98320	100.129	10.19	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			348.98060	277.857	10.08	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			50.68060	71.357	10.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			341.46190	271.106	10.09	0.00	0	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			53.16190	74.606	10.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			264.62950	203.446	10.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			86.32950	116.946	10.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			312.25120	245.087	10.15	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			63.95120	88.587	10.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			298.18130	232.679	10.18	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			69.88130	96.179	10.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			215.94690	162.001	10.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			117.64690	155.501	10.36	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			284.47790	220.678	10.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			76.17790	104.178	10.21	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			277.76750	214.832	10.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			79.46750	108.332	10.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			199.31110	148.722	10.45	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	10.96	Put			131.01110	172.222	10.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			258.20310	197.906	10.26	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			89.90310	121.406	10.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			233.46890	176.776	10.32	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			105.16890	140.276	10.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			149.99610	111.536	11.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			191.69610	245.036	11.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Call			210.30240	157.276	10.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Put			122.00240	160.776	10.38	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			204.75810	152.652	10.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			126.45810	166.152	10.39	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			135.71320	100.468	11.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			217.41320	273.968	11.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			178.51220	133.961	10.66	0.00	0	37,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			150.21220	197.461	10.66	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			153.78740	114.491	10.98	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			185.48740	237.991	10.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			108.31040	79.554	11.72	0.00	0	2,931
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			280.01040	343.054	11.72	0.00	0	750
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Call			142.68180	105.853	11.14	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Put			204.38180	259.353	11.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			139.15410	103.125	11.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			210.85410	266.625	11.19	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Call			78.37500	57.187	12.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Put			380.07500	450.687	12.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Call			129.07880	95.367	11.35	0.00	0	11,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Put			230.77880	288.867	11.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			122.76750	90.536	11.46	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			244.46750	304.036	11.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Call			57.10700	41.599	13.10	0.00	0	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Put			488.80700	565.099	13.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Call			95.58610	69.985	11.99	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Put			317.28610	383.485	11.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Call			84.41090	61.656	12.25	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Put			356.11090	425.156	12.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			40.23390	29.227	13.89	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			621.93390	702.727	13.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			76.46720	55.778	12.47	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			388.16720	459.278	12.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			66.01860	48.100	12.78	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			437.71860	511.600	12.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Call			29.57430	21.389	14.61	0.00	0	1,670
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Put			751.27430	834.889	14.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			51.90810	37.824	13.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			523.60810	601.324	13.32	0.00	0	600
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			46.13940	33.597	13.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			567.83940	647.097	13.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Call			21.68190	15.630	15.39	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Put			893.38190	979.130	15.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			38.46370	27.921	13.99	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			640.16370	721.421	13.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			37.61280	27.294	14.04	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			649.31280	730.794	14.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			17.83210	12.835	15.91	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			989.53210	1,076.334	15.91	0.00	0	598
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Call			27.74870	20.053	14.77	0.00	0	4,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Put			779.44870	863.553	14.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			23.50570	16.957	15.18	0.00	0	38,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Put			855.20570	940.457	15.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			8.44950	5.629	16.56	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,270.14950	1,359.129	16.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Call			20.02860	14.428	15.59	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Put			931.72860	1,017.928	15.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			19.64010	14.146	15.65	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			941.34010	1,027.646	15.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			0.96080	0.615	17.74	0.00	0	36,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,972.66080	2,064.115	17.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			17.49590	12.591	15.96	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			999.19590	1,086.091	15.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			14.80180	10.047	16.25	78,780.10	7,841	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,086.50180	1,173.547	16.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			0.53340	0.434	18.92	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,232.23340	2,323.934	18.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			8.20090	5.459	16.58	6,168.33	1,130	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,279.90090	1,368.959	16.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			4.48350	2.938	16.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,476.18350	1,566.438	16.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			0.88870	1.027	27.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,202.58870	3,294.527	27.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			0.79780	0.510	17.84	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,032.49780	2,124.010	17.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			0.52790	0.425	18.75	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,212.22790	2,303.925	18.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.23110	0.242	27.32	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,811.93110	3,903.742	27.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			0.63720	0.606	21.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,572.33720	2,664.106	21.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			0.87490	1.004	26.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,172.57490	3,264.504	26.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,028.30790	2,936.507	22.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.00790	0.007	22.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,578.31420	2,486.513	19.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.01420	0.013	19.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,528.31510	2,436.513	19.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.01510	0.013	19.12	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			0.78410	0.736	22.75	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,767.08410	2,858.836	22.75	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			305.77000	239.911	10.11	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			72.07000	98.011	10.11	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Call			129.42450	96.517	11.39	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Put			245.72450	304.617	11.39	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Call			20.78190	15.226	15.77	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Put			977.08190	1,063.326	15.77	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Call			136.54860	103.581	11.46	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Put			255.54860	314.481	11.46	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Call			95.01040	71.409	12.28	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Put			374.01040	442.309	12.28	0.00	0	10,000
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,748.24140	2,656.301	16.52	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.04140	0.001	16.52	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			132.98110	101.721	11.58	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			284.78110	345.421	11.58	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			213.40240	174.742	11.34	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			294.50240	349.242	11.34	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			1.80660	0.647	17.83	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,152.90660	3,245.147	17.83	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,819.18570	2,725.716	18.13	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.28570	0.216	18.13	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			421.03950	352.810	10.16	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			102.13950	127.310	10.16	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			18.39210	15.273	23.67	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,345.79210	3,436.373	23.67	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			492.53220	424.013	10.44	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			119.93220	145.113	10.44	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			300.35150	254.507	11.27	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			275.85150	323.707	11.27	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,875.40310	2,781.614	18.06	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.90310	0.814	18.06	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			276.32240	233.929	11.57	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			319.92240	371.229	11.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,126.90640	1,035.807	10.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			17.90640	20.807	10.46	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			923.48820	835.059	10.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			34.48820	40.059	10.24	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			765.41340	680.426	10.07	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,791.13980	7,885.097	24.35	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,209.80100	3,115.770	18.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.80100	0.770	18.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,212.89240	2,118.739	15.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			3.89240	3.739	15.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,895.89110	1,982.205	18.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,716.42780	1,622.189	12.82	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	9.50	Put			7.42780	7.189	12.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			35.25060	32.079	23.22	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,026.25060	3,117.079	23.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.13980	0.097	24.35	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			924.71190	999.442	14.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			77.24570	66.001	16.77	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,478.24570	1,561.001	16.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			56.90350	48.895	18.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,847.90350	1,933.895	18.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			54.89110	47.205	18.27	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			0.00000	609.745	12.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			202.11500	172.845	13.07	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			593.11500	657.845	13.07	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			155.15630	132.655	14.03	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			796.15630	867.655	14.03	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			133.71190	114.442	14.61	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			375.61180	429.074	11.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			253.23000	216.847	12.29	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			444.23000	501.847	12.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			225.90120	193.267	12.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			516.90120	578.267	12.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			0.00000	184.745	12.84	3,216,591.71	17,411	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			203.95340	238.287	10.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			417.52700	358.322	10.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			208.52700	243.322	10.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			412.15970	353.411	10.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			213.15970	248.411	10.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			284.61180	244.074	11.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			124.48390	149.749	10.50	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			0.00000	468.621	10.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			0.00000	153.621	10.52	1,246,016.69	8,111	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			474.34060	410.561	10.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			165.34060	195.561	10.72	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			422.95340	363.287	10.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			56.41340	65.426	10.07	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			756.91080	672.154	10.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			57.91080	67.154	10.06	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			570.35610	499.863	10.42	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			111.35610	134.863	10.42	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			543.48390	474.749	10.50	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			563.16890	493.506	10.54	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			133.16890	157.606	10.54	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			31.64280	25.489	24.33	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,651.64280	3,739.589	24.33	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			354.53630	307.520	11.50	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			314.93630	362.020	11.50	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			127.16910	110.099	15.37	0.00	0	22,187

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			1,127.56910	1,204.599	15.37	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			629.84220	560.836	10.48	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			138.54220	164.036	10.48	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			43.93200	34.452	24.23	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,902.63200	3,987.652	24.23	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			50.57420	42.860	24.42	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,181.47420	4,268.960	24.42	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			696.05800	625.436	10.56	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			146.95800	171.536	10.56	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			611.98450	548.225	11.10	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			230.88450	262.725	11.10	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			569.82790	509.041	11.31	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			268.72790	303.541	11.31	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			559.74760	499.695	11.37	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			221.89090	252.980	11.04	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			2,192.12440	2,276.486	18.65	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			787.51900	704.995	10.44	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			136.41900	149.495	10.44	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			772.46780	690.382	10.43	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			141.36780	154.882	10.43	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			622.99090	558.480	11.04	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			739.15210	800.446	13.62	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			143.46000	128.349	17.31	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,762.36000	1,842.849	17.31	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			127.49550	114.417	17.95	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,966.39550	2,048.917	17.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			113.22440	101.986	18.65	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			583.60800	638.789	12.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			314.93840	280.092	13.55	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			723.83840	784.592	13.55	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			312.58300	278.008	13.59	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			731.48300	792.508	13.59	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			310.25210	275.947	13.62	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			278.64760	314.195	11.37	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			468.50470	415.566	11.90	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			387.40470	430.066	11.90	0.00	0	2,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			428.96810	381.789	12.24	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			447.86810	496.289	12.24	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			364.70800	324.289	12.91	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			766.94570	690.122	10.60	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			157.94570	177.022	10.60	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			52.36820	46.307	24.31	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,523.36820	4,613.207	24.31	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			843.49730	761.030	10.66	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			168.59730	182.730	10.66	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			65.25540	54.686	24.12	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,740.35540	4,826.385	24.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			67.29040	56.441	23.87	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,032.29040	5,118.141	23.87	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			909.57510	826.814	10.78	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			174.57510	188.515	10.78	0.00	0	300
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			184.28340	175.822	22.57	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			3,191.98340	3,280.322	22.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			428.97350	390.045	14.07	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			856.67350	914.545	14.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			328.89050	299.525	15.52	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			1,256.59050	1,324.025	15.52	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			252.45950	229.913	17.01	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,740.15950	1,814.414	17.01	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			584.31300	531.016	12.54	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			502.01300	545.516	12.54	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			580.49380	527.595	12.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			508.19380	552.095	12.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			576.70160	524.204	12.60	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			514.40160	558.704	12.60	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,100.17000	1,015.830	10.87	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			127.87000	140.330	10.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			825.84170	755.047	11.10	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			233.54170	259.547	11.10	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			814.48140	744.377	11.16	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			242.18140	268.877	11.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,131.74120	1,046.699	10.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			119.44120	131.199	10.87	0.00	0	18,946
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			980.78450	900.978	10.95	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			179.48450	196.378	10.95	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			78.05260	65.938	23.98	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,276.75260	5,361.338	23.98	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,046.99420	965.618	10.99	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			183.59420	198.918	10.99	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			86.91840	75.375	23.84	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,403.51840	5,488.675	23.84	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			80.43070	72.621	23.75	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,805.03070	5,893.622	23.75	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,114.39990	1,033.272	11.13	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			188.99990	204.272	11.13	0.00	0	300
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.00000	255.321	11.30	2,276,697.36	8,917	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,015.47020	937.678	11.33	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			254.57020	272.878	11.33	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			0.00000	334.218	16.68	8,855,426.88	26,496	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			0.00000	1,769.418	16.68	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			21.72200	20.703	12.84	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,583.05490	2,485.795	12.63	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			22.15490	20.995	12.63	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,533.49760	2,436.090	12.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			22.59760	21.290	12.42	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			0.00000	970.121	11.30	4,201,594.05	4,331	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,632.62200	2,535.503	12.84	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			78.63080	67.994	23.48	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,165.53080	6,250.794	23.48	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,175.63220	1,095.162	11.24	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			192.53220	207.962	11.24	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			948.86620	879.619	11.58	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			305.76620	332.419	11.58	0.00	0	0
Total \$ / R Option											23,507,266.14	92,179	1,735,378
Total \$ / R											596,180,515.14	143,971	2,860,273
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.93650		11.02830			546,825.00	50	1,621
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.11500		11.20900			111,150.00	10	220
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.28550		11.38110			0.00	0	93
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			11.47550		11.57230			0.00	0	15
Total \$ / R MAXI Future											657,975.00	60	1,949
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			35,658.46800	28,470.582	10.07	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			4,828.46800	6,820.582	10.07	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			7,646.71570	5,577.780	12.47	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			38,816.71570	45,927.780	12.47	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			7,460.77050	5,440.826	12.52	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			39,630.77050	46,790.826	12.52	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			7,279.79970	5,307.519	12.57	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			40,449.79970	47,657.519	12.57	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			29,142.18140	25,000.379	11.82	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			36,242.18140	41,500.379	11.82	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			25,222.14290	29,111.128	11.10	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			36,635.27590	31,169.262	11.12	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			25,735.27590	29,669.262	11.12	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			36,153.55380	30,784.095	11.16	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			26,253.55380	30,284.095	11.16	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			37,122.14290	31,611.128	11.10	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			39,327.57190	43,652.290	11.94	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			47,266.97770	41,938.932	11.88	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			38,156.97770	42,388.932	11.88	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			46,850.46910	41,556.639	11.90	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			38,740.46910	43,006.639	11.90	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			46,437.57190	41,202.290	11.94	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			50,863.91690	46,233.491	13.20	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			64,633.91690	69,683.491	13.20	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			51,489.81000	46,803.991	13.14	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			63,259.81000	68,253.991	13.14	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			51,175.73830	46,517.474	13.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put				63,945.73830	68,967.474	13.17	0.00	0	0
Total \$ / R MAXI Option											0.00	0	420
Total \$ / R MAXI											657,975.00	60	2,369
£ / R	On 12/12/2014	Foreign Exchange Future			17.67300			17.78730			30,344,541.00	1,717	39,335
£ / R	On 23/01/2015	Foreign Exchange Future			17.79510			17.91140			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			17.94690			18.06420			3,589,380.00	200	2,572
£ / R	On 12/06/2015	Foreign Exchange Future			18.20440			18.32380			364,088.00	20	1,795
£ / R	On 14/09/2015	Foreign Exchange Future			18.49150			18.61170			0.00	0	1,005
Total £ / R Future											34,298,009.00	1,937	44,707
£ / R	On 12/12/2014	Foreign Exchange Option	18.50	Call				68.28620	46.904	11.50	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	18.50	Put				780.98620	873.904	11.50	0.00	0	500
£ / R	On 12/12/2014	Foreign Exchange Option	17.35	Call				531.42780	441.342	10.07	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.55	Put				156.15020	189.251	9.97	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.56	Put				159.84710	193.437	9.96	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	19.19	Call				21.68930	15.927	13.73	0.00	0	16,000
£ / R	On 12/12/2014	Foreign Exchange Option	19.19	Put				1,424.38930	1,532.927	13.73	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	19.34	Call				17.62810	13.076	14.23	0.00	0	5,000
£ / R	On 12/12/2014	Foreign Exchange Option	19.34	Put				1,570.32810	1,680.076	14.23	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.55	Call				393.45020	312.251	9.97	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.35	Put				94.12780	118.342	10.07	0.00	0	10,000
£ / R	On 12/12/2014	Foreign Exchange Option	17.45	Call				459.66180	373.809	10.02	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.45	Put				122.36180	150.809	10.02	0.00	0	2,500
£ / R	On 12/12/2014	Foreign Exchange Option	17.54	Call				399.81000	318.128	9.97	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.54	Put				152.51000	185.128	9.97	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.56	Call				387.14710	306.437	9.96	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.72	Call				9.16890	7.711	18.25	0.00	0	2,416
£ / R	On 23/01/2015	Foreign Exchange Option	21.72	Put				3,817.76890	3,932.611	18.25	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.11	Call				92.34630	65.782	12.41	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.11	Put				1,290.94630	1,380.682	12.41	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.04	Call				13.28010	9.896	16.32	0.00	0	9,605
£ / R	On 23/01/2015	Foreign Exchange Option	21.04	Put				3,141.88010	3,254.797	16.32	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.70	Call				9.21350	7.740	18.19	0.00	0	4,700
£ / R	On 23/01/2015	Foreign Exchange Option	21.70	Put				3,797.81350	3,912.640	18.19	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	18.63	Call				166.31600	132.432	12.01	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	18.63	Put				884.91600	967.332	12.01	0.00	0	2,416
£ / R	On 23/01/2015	Foreign Exchange Option	19.09	Call				94.78610	67.866	12.40	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.09	Put				1,273.38610	1,362.766	12.40	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.10	Call				93.55960	66.816	12.41	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.10	Put				1,282.15960	1,371.716	12.41	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	18.22	Call				263.70200	214.195	11.13	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	18.22	Put				572.30200	639.095	11.13	0.00	0	9,605
£ / R	On 23/01/2015	Foreign Exchange Option	18.50	Call				192.32380	154.004	11.73	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	18.50	Put				780.92380	858.904	11.73	0.00	0	4,700

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	19.31	Put			1,439.26970	1,523.532	13.45	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			245.88270	206.099	12.95	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,181.68270	1,259.199	12.95	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			196.44640	163.012	13.42	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,422.24640	1,506.112	13.42	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			194.95170	161.718	13.44	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,430.75170	1,514.818	13.44	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			193.46970	160.432	13.45	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,062.99520	1,134.985	13.09	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			532.31050	484.440	13.06	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,048.51050	1,120.040	13.06	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			529.54420	481.904	13.07	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,055.74420	1,127.504	13.07	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			526.79520	479.385	13.09	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,109.95770	1,168.625	13.16	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			768.58380	707.269	13.18	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,116.88380	1,175.769	13.18	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			774.74750	712.996	13.15	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,103.04750	1,161.496	13.15	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			771.65770	710.125	13.16	0.00	0	0
Total £ / R Option											0.00	0	68,012
Total £ / R											34,298,009.00	1,937	112,719
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10130		0.10237			0.00	0	15,514
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10307		0.10417			0.00	0	75
Total ¥ / R Future											0.00	0	15,589
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			0.50780	0.332	16.56	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,763.10780	1,869.932	16.56	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			284.50460	207.092	9.35	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			47.10460	76.692	9.35	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			16.20230	10.125	14.01	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			778.80230	879.725	14.01	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,423.57860	1,314.455	11.50	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			6.77860	7.355	11.50	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			528.62170	447.322	10.65	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			111.82170	140.222	10.65	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			149.46300	123.691	14.19	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			732.66300	816.591	14.19	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	15,589
€ / R	On	29/10/2014	Foreign Exchange Future			13.84120		13.92070			0.00	0	2,000
€ / R	On	26/11/2014	Foreign Exchange Future			13.90150		13.98290			0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	12/12/2014	Foreign Exchange Future			13.94040		14.02170			48,651,996.00	3,490	73,645
€ / R	On	16/03/2015	Foreign Exchange Future			14.17620		14.25980			141,762.00	10	28,503
€ / R	On	12/06/2015	Foreign Exchange Future			14.40300		14.48840			0.00	0	6,225
€ / R	On	14/09/2015	Foreign Exchange Future			14.66050		14.74630			146,605.00	10	110
€ / R	On	11/12/2015	Foreign Exchange Future			14.91850		15.01000			0.00	0	0
Total € / R Future											48,940,363.00	3,510	112,483
€ / R	On	29/10/2014	Foreign Exchange Option	14.34	Call			0.26520	0.101	23.49	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.34	Put			419.56520	498.901	23.49	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.35	Call			0.23530	0.095	23.78	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.35	Put			429.53530	508.895	23.78	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.36	Call			0.20900	0.090	24.07	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.36	Put			439.50900	518.890	24.07	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Call			54.68190	35.410	10.90	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Put			411.78190	473.910	10.90	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Call			53.04670	34.238	10.94	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Put			420.14670	482.738	10.94	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Call			51.45960	33.105	10.97	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Put			428.55960	491.605	10.97	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			551.69440	479.628	9.36	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			29.99440	39.228	9.36	136,278.42	3,474	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			399.29580	335.257	9.48	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Call			17.51860	11.886	13.70	0.00	0	4,500
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			11.69250	7.651	14.43	0.00	0	7,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			70.23400	87.996	9.49	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			363.21530	301.755	9.52	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			81.51530	101.355	9.52	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			212.24440	167.657	9.79	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			180.54440	217.257	9.79	0.00	0	4,000
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Put			277.64480	324.563	10.31	0.00	0	3,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Put			1,145.81860	1,221.486	13.70	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			13.49890	9.057	14.20	0.00	0	25,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			1,281.79890	1,358.657	14.20	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			384.64310	321.615	9.50	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			72.94310	91.215	9.50	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			67.59580	84.857	9.48	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			391.93400	328.396	9.49	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			1,359.99250	1,437.251	14.43	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			0.86070	0.495	15.52	859.99	1,737	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			2,279.16070	2,360.095	15.52	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Call			149.34480	114.964	10.31	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,161.29710	1,224.685	13.41	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			192.39000	165.400	12.49	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,357.18000	1,423.948	14.01	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			181.82740	156.194	12.65	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			188.78120	162.258	12.54	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	16/03/2015	Foreign Exchange Option	14.96	Put			888.98120	946.058	12.54	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			141.09710	120.885	13.41	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			247.84180	270.610	10.14	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			496.72680	436.323	10.16	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			872.59000	929.199	12.49	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			190.57230	163.819	12.51	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			880.77230	937.619	12.51	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			116.98000	100.148	14.01	0.00	0	7,100
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			627.07940	562.099	9.92	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			167.27940	185.899	9.92	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			922.02740	979.994	12.65	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			173.57210	149.007	12.79	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			963.77210	1,022.807	12.79	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			507.64180	446.809	10.14	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			256.92680	280.123	10.16	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			137.45220	117.741	13.49	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,187.65220	1,251.541	13.49	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,206.19700	1,261.149	13.54	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			288.12930	257.325	13.50	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,189.72930	1,244.325	13.50	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			286.35580	255.730	13.52	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,197.95580	1,252.730	13.52	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			284.59700	254.149	13.54	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			519.94450	476.766	13.07	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,013.64450	1,056.266	13.07	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			517.37410	474.377	13.09	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,021.07410	1,063.877	13.09	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			514.81600	472.004	13.11	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,028.51600	1,071.504	13.11	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			0.00000	265.278	10.72	1,537,288.91	5,795	5,795
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			0.00000	754.899	12.52	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			0.00000	826.399	12.52	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			0.00000	833.001	12.54	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			0.00000	748.116	12.56	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			0.00000	839.616	12.56	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			0.00000	412.114	15.29	4,776,402.42	11,590	5,795
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			0.00000	1,993.614	15.29	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			0.00000	1,283.779	10.72	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			0.00000	751.501	12.54	0.00	0	0
Total € / R Option											6,450,829.73	22,596	128,553
Total € / R											55,391,192.73	26,106	241,036
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.64790		9.68290			1,736,622.00	180	12,314
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.73940		9.77540			4,869,700.00	500	8,126
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.82700		9.86320			2,456,750.00	250	3,500

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 Future			9.92860		9.96500			0.00	0	600
Total AU\$ / R Future											9,063,072.00	930	24,540
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			61.94070	48.616	7.93	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			148.17610	122.243	7.58	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			75.27610	84.343	7.58	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			264.24250	234.426	8.06	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			68.06700	76.516	7.64	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			154.50420	128.256	7.61	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			71.60420	80.356	7.61	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			1,068.42120	1,103.064	12.45	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			1.14140	0.830	12.70	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			1,118.24140	1,152.930	12.70	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			179.04070	200.716	7.93	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			17.60770	12.845	8.73	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			384.70770	414.945	8.73	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			1.32120	0.964	12.45	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			31.34250	36.526	8.06	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			160.96700	134.416	7.64	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			373.34250	393.750	9.94	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			146.00800	130.623	9.97	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			380.60800	401.223	9.97	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			151.53140	135.730	9.91	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			366.13140	386.330	9.91	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			148.74250	133.150	9.94	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			584.02060	604.006	11.43	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			204.71180	188.634	11.45	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			591.51180	611.634	11.45	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			202.23290	186.293	11.47	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			599.03290	619.293	11.47	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			207.22060	191.006	11.43	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			687.45560	705.197	12.06	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			297.86360	278.987	12.02	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			672.86360	690.387	12.02	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			295.14750	276.378	12.04	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			680.14750	697.778	12.04	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			292.45560	273.797	12.06	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											9,063,072.00	930	25,545
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.77800		9.81360			0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.91290		9.94980			0.00	0	100
Total CAD/ R Future											0.00	0	100
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			62.29700	50.139	9.35	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
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			238.69700	262.140	9.35	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			59.90780	48.098	9.39	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			246.30780	270.098	9.39	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			57.60430	46.136	9.43	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			254.00430	278.136	9.43	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			345.72800	364.843	10.32	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			191.80640	173.603	10.25	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			332.00640	350.703	10.25	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			188.63990	170.646	10.28	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			338.83990	357.746	10.28	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			185.52800	167.743	10.32	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			4.12490		-9.23710			-16,021,111.60	3,884	1,942
Total CF CANDO CAFD Future											-16,021,111.60	3,884	1,942
Total CF CANDO CAFD											-16,021,111.60	3,884	1,942
CF CANDCO	n	12/12/2014	Foreign Exchange Future			738.64420		825.74510			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			836.61170		924.13650			1,971,057,165.20	2,356	1,735
Total CF CANDO CAFH Future											1,971,057,165.20	2,356	1,735
Total CF CANDO CAFH											1,971,057,165.20	2,356	1,735
CF CANDCO	n	12/12/2014	Foreign Exchange Future			291.15470		-245.37490			-1,270,016,801.40	4,362	0
Total CF CANDO CAFJ Future											-1,270,016,801.40	4,362	0
Total CF CANDO CAFJ											-1,270,016,801.40	4,362	0
CF CANDCO	n	12/12/2014	Foreign Exchange Future			645.95330		734.10850			872,036,955.00	1,350	1,871
Total CF CANDO CAFK Future											872,036,955.00	1,350	1,871
Total CF CANDO CAFK											872,036,955.00	1,350	1,871
CHF / R	On	12/12/2014	Foreign Exchange Future			11.56220		11.62650			0.00	0	6,752
CHF / R	On	16/03/2015	Foreign Exchange Future			11.76380		11.82980			0.00	0	2,308
Total CHF / R Future											0.00	0	9,060
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Call			34.67850	24.109	12.53	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
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Put			648.17850	701.909	12.53	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Call			33.93630	23.618	12.59	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Put			657.43630	711.418	12.59	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Call			33.21280	23.140	12.66	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			666.71280	720.940	12.66	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			89.98930	74.986	14.52	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			1,250.18930	1,301.186	14.52	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			89.03570	74.122	14.54	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,259.23570	1,310.322	14.54	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			87.96550	73.269	14.57	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			1,268.16550	1,319.469	14.57	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	9,060
CNH / R	On	12/12/2014	Foreign Exchange Future			1.78320		1.79530			0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Future			1.79990		1.81230			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			105.74290	138.049	9.52	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			610.90680	509.597	9.42	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			57.90680	77.597	9.42	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			532.18690	436.780	9.47	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			79.18690	104.780	9.47	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			458.74290	370.049	9.52	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			415.46170	466.159	10.51	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			494.42890	425.669	10.68	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			471.42890	526.669	10.68	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			592.19240	513.957	10.47	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			369.19240	414.957	10.47	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			538.46170	465.159	10.51	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			0.12070		0.12210			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			0.06550		0.06600			0.00	0	17
Total NGN / R Future											0.00	0	17
Total NGN / R											0.00	0	17
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.27470		1.27140			0.00	0	30

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
QUANTO €On 16/03/2015 Foreign Exchange Future			1.27540		1.27220			0.00	0	0
Total QUANTO € / \$ Future								0.00	0	30
Total QUANTO € / \$								0.00	0	30
RAIN On 12/12/2014 Foreign Exchange Future			20,788.17000		20,933.62000			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			4.89900		4.88840			0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Future			4.87730		4.86530			0.00	0	0
Total TRY / R Future								0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.98	Call			15.44530	17.108	6.78	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.98	Put			107.04530	98.108	6.78	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.99	Call			13.84160	15.298	6.87	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.99	Put			115.44160	106.298	6.87	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	5.00	Call			12.40640	13.678	6.96	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	5.00	Put			124.00640	114.678	6.96	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	4.99	Call			42.34940	43.724	7.32	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	4.99	Put			167.04940	156.424	7.32	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.00	Call			40.12870	41.344	7.37	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.00	Put			174.82870	164.044	7.37	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.01	Call			38.02430	39.090	7.43	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.01	Put			182.72430	171.790	7.43	0.00	0	0
Total TRY / R Option								0.00	0	0
Total TRY / R								0.00	0	0
ZMW / R On 12/12/2014 Foreign Exchange Future			1.68830		1.70360			0.00	0	13
Total ZMW / R Future								0.00	0	13
Total ZMW / R								0.00	0	13
Total Futures								2 222 688 875.20	70,181	1,365,540
Total Options								29 958 095.87	114,775	1,933,368
Grand Total:								2,252,646,971.07	184,956	3,298,908