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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 21/10/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 21/10/2014 Foreign Exchange Future			10.97300		11.03890			0.00	0	0
\$ / R On 22/10/2014 Foreign Exchange Future			10.98110		11.03890			0.00	0	0
\$ / R On 27/10/2014 Foreign Exchange Future			10.98660		11.04620			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.99020		11.04980			0.00	0	668
\$ / R On 30/10/2014 Foreign Exchange Future			10.99200		11.05160			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			11.00090		11.06050			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			11.00260		11.06230			0.00	0	424
\$ / R On 10/11/2014 Foreign Exchange Future			11.01150		11.07130			0.00	0	1,338
\$ / R On 12/11/2014 Foreign Exchange Future			11.01510		11.07480			0.00	0	711
\$ / R On 25/11/2014 Foreign Exchange Future			11.03830		11.09820			0.00	0	0
\$ / R On 26/11/2014 Foreign Exchange Future			11.04010		11.10010			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			11.04380		11.10380			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			11.06580		11.12630			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			11.06760		11.12810			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			11.06950		11.13000			356,028,328.50	32,163	944,496
\$ / R On 15/12/2014 Foreign Exchange Future			11.07500		11.13560			0.00	0	0
\$ / R On 19/12/2014 Foreign Exchange Future			11.08230		11.32100			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.08970		11.15080			0.00	0	440
\$ / R On 28/01/2015 Foreign Exchange Future			11.16230		11.22400			0.00	0	2,300
\$ / R On 25/02/2015 Foreign Exchange Future			11.21650		11.27870			0.00	0	2,421
\$ / R On 26/02/2015 Foreign Exchange Future			11.21850		11.28070			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/02/2015	Foreign Exchange Future			11.22040		11.28260			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.25330		11.31580			11,219,540.10	997	121,396
\$ / R	On	27/03/2015	Foreign Exchange Future			11.27460		11.33730			0.00	0	2,435
\$ / R	On	01/04/2015	Foreign Exchange Future			11.28430		11.34710			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.33700		11.40030			0.00	0	2,450
\$ / R	On	27/05/2015	Foreign Exchange Future			11.39600		11.45960			0.00	0	1,375
\$ / R	On	12/06/2015	Foreign Exchange Future			11.42850		11.49220			5,028,540.00	440	19,488
\$ / R	On	26/06/2015	Foreign Exchange Future			11.45700		11.52080			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.52460		11.58880			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.58580		11.65080			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.62370		11.68920			0.00	0	3,385
\$ / R	On	28/09/2015	Foreign Exchange Future			11.65330		11.71910			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.71700		11.78330			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.77850		11.84410			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			11.81360		11.87890			0.00	0	2,400
\$ / R	On	21/12/2015	Foreign Exchange Future			11.83550		11.90060			0.00	0	0
Total \$ / R Future											372,276,408.60	33,600	1,111,913
\$ / R	On	21/10/2014	Foreign Exchange Option	11.24	Call			1.04790	0.000	10.77	0.00	0	0
\$ / R	On	21/10/2014	Foreign Exchange Option	11.24	Put			202.14790	267.000	10.77	0.00	0	0
\$ / R	On	22/10/2014	Foreign Exchange Option	11.21	Call			5.78740	0.430	17.51	0.00	0	5,000
\$ / R	On	22/10/2014	Foreign Exchange Option	11.21	Put			176.88740	229.330	17.51	0.00	0	0
\$ / R	On	27/10/2014	Foreign Exchange Option	11.38	Call			5.72500	2.169	14.31	0.00	0	6,000
\$ / R	On	27/10/2014	Foreign Exchange Option	11.38	Put			339.52500	395.569	14.31	0.00	0	6,000
\$ / R	On	27/10/2014	Foreign Exchange Option	11.26	Call			13.34180	5.597	12.92	0.00	0	0
\$ / R	On	27/10/2014	Foreign Exchange Option	11.26	Put			227.14180	278.997	12.92	0.00	0	6,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.69	Call			1.71820	0.533	16.58	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.69	Put			641.91820	700.333	16.58	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			0.02050	0.014	34.95	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,280.22050	2,339.814	34.95	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.15	Call			40.01040	21.114	11.57	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.15	Put			140.21040	180.914	11.57	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			21.34570	9.909	12.42	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			221.54570	269.709	12.42	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,749.80000	2,690.200	13.88	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	13.88	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			264.06410	206.498	11.91	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			14.26410	16.298	11.91	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.08	Call			61.45070	35.389	10.97	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.08	Put			91.65070	125.189	10.97	0.00	0	0
\$ / R	On	30/10/2014	Foreign Exchange Option	11.36	Call			12.87110	5.603	13.24	0.00	0	0
\$ / R	On	30/10/2014	Foreign Exchange Option	11.36	Put			321.27110	373.603	13.24	0.00	0	6,000
\$ / R	On	30/10/2014	Foreign Exchange Option	11.50	Call			5.73370	2.090	14.32	0.00	0	6,000
\$ / R	On	30/10/2014	Foreign Exchange Option	11.50	Put			454.13370	510.090	14.32	0.00	0	6,000
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			900.90480	841.154	14.65	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			0.40480	0.254	14.65	0.00	0	3,882

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	04/11/2014	Foreign Exchange Option	10.98	Call			0.00000	102.090	10.63	816,720.80	8,000	8,000
\$ / R	On	04/11/2014	Foreign Exchange Option	10.98	Put			0.00000	81.190	10.63	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			1.91360	0.819	16.44	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			851.41360	909.919	16.44	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			331.50470	275.127	11.73	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			19.20470	22.527	11.73	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			52.46260	35.240	11.80	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			190.16260	232.640	11.80	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	11.18	Call			73.65220	54.774	11.66	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	11.18	Put			182.35220	223.274	11.66	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Call			322.47320	271.061	11.07	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Put			27.67320	35.961	11.07	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			338.81350	291.813	10.53	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			40.61350	53.513	10.53	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			0.41170	0.422	23.06	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,512.21170	2,572.122	23.06	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Call			135.56700	111.260	11.53	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Put			185.46700	221.160	11.53	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Call			21.36520	16.680	15.21	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Put			771.26520	826.580	15.21	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,803.80550	2,743.810	22.97	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.00550	0.010	22.97	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			108.79190	89.090	12.06	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			254.99190	295.290	12.06	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			398.37560	351.068	10.64	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			52.07560	65.268	10.64	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			214.54580	182.630	11.14	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			156.44580	185.030	11.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,130.18030	2,069.673	17.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			0.18030	0.173	17.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			2,040.23400	1,979.727	17.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			0.23400	0.227	17.25	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,630.78480	1,570.311	15.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			0.78480	0.811	15.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,570.94030	1,510.481	15.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			0.94030	0.981	15.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,580.05780	2,519.556	19.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.05780	0.056	19.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,351.84200	1,291.486	14.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			1.84200	1.986	14.21	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,252.51360	1,192.249	13.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			2.51360	2.749	13.77	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,690.65570	1,630.172	15.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			0.65570	0.672	15.71	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,084.29610	1,024.008	12.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			4.29610	4.508	12.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			1,034.93350	974.664	12.60	0.00	0	2,995

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	10.10	Put			4.93350	5.164	12.60	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,531.06140	1,470.614	15.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			1.06140	1.114	15.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			799.84340	739.755	11.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			9.84340	10.255	11.21	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			790.14100	730.066	11.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			10.14100	10.566	11.15	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,133.66640	1,073.444	13.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			3.66640	3.944	13.17	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			761.09400	701.065	10.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			11.09400	11.565	10.98	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			741.78340	681.790	10.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			11.78340	12.290	10.87	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			838.74520	778.609	11.44	0.00	0	2,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			8.74520	9.109	11.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			693.71980	633.833	10.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			13.71980	14.333	10.58	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			655.51830	595.743	10.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			15.51830	16.243	10.35	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			780.44830	720.388	11.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			10.44830	10.888	11.10	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			627.03460	568.351	10.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			17.03460	18.851	10.32	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			598.71230	541.834	10.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			18.71230	22.334	10.36	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			703.30650	643.397	10.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			13.30650	13.897	10.64	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			525.87290	473.563	10.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			25.87290	34.063	10.47	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			467.23530	417.164	10.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			37.23530	47.664	10.57	0.00	0	22,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			646.00680	586.277	10.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			16.00680	16.777	10.29	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			435.17910	386.511	10.63	0.00	0	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			45.17910	57.011	10.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			427.34200	379.036	10.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			47.34200	59.536	10.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			551.91710	498.721	10.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			21.91710	29.221	10.43	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			389.27600	342.859	10.71	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			59.27600	73.359	10.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Call			381.89280	335.867	10.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Put			61.89280	76.367	10.72	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			443.08830	394.061	10.61	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			43.08830	54.561	10.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			367.36550	322.134	10.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			67.36550	82.634	10.75	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	10.85	Call			353.16070	308.738	10.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			73.16070	89.238	10.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			404.27450	357.088	10.68	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			54.27450	67.588	10.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			319.09440	276.755	10.85	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			89.09440	107.255	10.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			299.67060	258.614	10.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			99.67060	119.114	10.89	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			374.58990	328.958	10.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			64.58990	79.459	10.74	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			287.15220	246.962	10.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			107.15220	127.462	10.92	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			281.02220	241.269	10.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			111.02220	131.769	10.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			346.18050	302.169	10.79	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			76.18050	92.669	10.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			224.52240	189.761	11.10	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			154.52240	180.261	11.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			219.35070	185.592	11.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			159.35070	186.092	11.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Call			293.36740	252.745	10.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Put			103.36740	123.245	10.90	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			204.35470	173.599	11.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			174.35470	204.099	11.29	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			199.52840	169.768	11.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			179.52840	210.268	11.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			257.37480	219.385	10.99	548,462.25	2,500	37,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			127.37480	149.885	10.99	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			181.06130	155.245	11.53	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			201.06130	235.745	11.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			162.42840	138.798	11.76	0.00	0	2,931
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			232.42840	269.298	11.76	0.00	0	750
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Call			209.26800	177.512	11.24	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Put			169.26800	198.012	11.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Call			130.71570	110.981	12.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Put			300.71570	341.481	12.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Call			122.49730	103.810	12.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Put			322.49730	364.310	12.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Call			190.12670	162.349	11.43	0.00	0	11,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Put			190.12670	222.849	11.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			105.36100	88.910	12.71	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			375.36100	419.409	12.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Call			92.70830	77.956	12.99	0.00	0	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Put			422.70830	468.456	12.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Call			145.69970	124.095	12.00	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Put			265.69970	304.595	12.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			76.73370	64.190	13.42	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	12/12/2014	Foreign Exchange Option	11.55	Put			496.73370	544.690	13.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			67.79360	56.551	13.70	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			547.79360	597.051	13.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			119.87910	101.529	12.42	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			329.87910	372.029	12.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			63.76900	53.199	13.85	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			573.76900	623.699	13.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Call			51.25770	42.751	14.40	0.00	0	1,670
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Put			671.25770	723.251	14.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			85.19590	71.473	13.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			455.19590	501.973	13.18	0.00	0	600
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			41.60710	34.661	14.95	0.00	0	38,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Put			771.60710	825.161	14.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Call			38.65150	32.189	15.15	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Put			808.65150	862.689	15.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			65.07960	54.290	13.80	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			565.07960	614.790	13.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			35.30900	29.396	15.40	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			855.30900	909.896	15.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			32.31490	26.898	15.66	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			902.31490	957.398	15.66	0.00	0	598
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Call			48.38220	40.337	14.55	0.00	0	4,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Put			698.38220	750.837	14.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			27.22050	22.654	16.16	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			997.22050	1,053.154	16.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			19.24760	14.289	16.58	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,179.24760	1,234.789	16.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Call			35.94810	29.931	15.35	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Put			845.94810	900.431	15.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			11.02800	7.987	16.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,381.02800	1,438.487	16.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			2.75460	1.895	17.45	0.00	0	36,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,872.75460	1,932.395	17.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			31.75480	26.431	15.71	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			911.75480	966.931	15.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			1.38650	0.934	17.74	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,111.38650	2,171.434	17.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			1.30890	0.907	17.82	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,131.30890	2,191.407	17.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			18.75200	13.904	16.59	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,188.75200	1,244.404	16.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			0.94040	1.021	24.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,070.94040	3,131.521	24.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			0.94580	1.028	24.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,100.94580	3,161.528	24.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			2.32230	1.589	17.52	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			1,932.32230	1,992.089	17.52	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	Call			2,630.05130	2,569.550	20.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.05130	0.050	20.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.43830	0.312	24.98	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,710.43830	3,770.812	24.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			0.87400	0.921	20.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,470.87400	2,531.421	20.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,130.01560	3,069.517	22.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.01560	0.017	22.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,680.04550	2,619.545	20.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.04550	0.045	20.48	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			1.04320	1.083	21.02	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,665.44320	2,726.083	21.02	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			396.70170	350.278	10.65	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			61.10170	75.278	10.65	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Call			188.21600	162.052	11.47	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Put			202.61600	237.052	11.47	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Call			36.33600	30.422	15.52	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Put			890.73600	945.422	15.52	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Call			0.00000	168.979	11.52	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Put			0.00000	246.679	11.52	7,400,379.00	30,000	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Call			0.00000	121.660	12.27	3,649,791.00	30,000	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Put			0.00000	359.360	12.27	3,593,597.00	10,000	10,000
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,850.85560	2,789.761	20.29	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.05560	0.061	20.29	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			188.95400	163.801	11.61	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			238.15400	274.101	11.61	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			274.75470	246.316	11.40	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			250.75470	284.016	11.40	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			12.65390	8.549	22.10	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,058.65390	3,116.248	22.10	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,924.38310	2,862.632	18.82	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.38310	0.332	18.82	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			511.74410	464.183	10.56	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			87.74410	101.883	10.56	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			28.73120	29.712	24.80	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,250.03120	3,313.212	24.80	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			580.50640	534.720	10.75	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			101.80640	118.220	10.75	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			373.53840	337.642	11.44	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			242.83840	269.142	11.44	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,981.71530	2,919.378	18.36	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			1.01530	0.878	18.36	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			342.52570	309.454	11.62	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			279.92570	309.054	11.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,029.26240	970.942	10.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			33.46240	37.642	10.94	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			868.98410	812.636	10.75	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	10.50	Put			53.18410	59.336	10.75	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			661.61860	612.730	10.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.94780	0.758	19.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			4.61400	3.952	15.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,824.43660	1,761.619	13.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			8.63660	8.319	13.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			68.79830	63.643	18.08	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,802.99830	1,860.343	18.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,316.74780	3,254.058	19.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,928.22680	2,989.812	23.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.33350	0.323	25.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,684.53350	7,747.023	25.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			164.97100	151.559	14.48	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			849.17100	898.259	14.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,320.41400	2,257.252	15.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,390.72570	1,445.635	16.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			71.31000	65.932	17.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,755.51000	1,812.632	17.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			276.02330	252.962	12.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			460.22330	499.662	12.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			44.02680	43.112	23.04	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			531.91600	573.749	13.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			191.12620	175.402	13.93	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			725.32620	772.102	13.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			491.73860	451.305	11.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			185.93860	208.005	11.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			96.52570	88.935	16.63	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			329.00080	362.898	11.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			308.22370	282.518	12.29	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			392.42370	429.218	12.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			559.14950	515.024	10.97	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			143.34950	161.724	10.97	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			247.71600	227.049	13.02	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			177.70680	199.095	11.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			497.59560	456.821	11.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			181.79560	203.521	11.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			860.31780	804.097	10.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			54.51780	60.797	10.74	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			344.80080	316.198	11.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			95.81860	109.430	10.64	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			633.12040	585.458	10.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			107.32040	122.158	10.73	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,235.24870	1,175.129	11.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			19.44870	21.829	11.32	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			503.50680	462.395	11.17	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			650.59110	605.200	10.81	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			113.29110	130.600	10.81	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			44.72370	42.257	25.20	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,557.42370	3,617.657	25.20	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			154.39460	142.726	15.22	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			1,047.29460	1,098.426	15.22	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			427.02780	392.331	11.67	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			279.92780	308.031	11.67	0.00	0	22,187
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			725.02360	673.413	10.69	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			124.72360	136.413	10.69	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			53.49780	52.728	24.96	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,803.19780	3,865.728	24.96	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			62.31400	57.106	24.61	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,082.71400	4,141.106	24.61	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			795.42950	744.650	10.92	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			135.82950	148.650	10.92	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			649.68930	610.703	11.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			237.48930	262.203	11.50	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			638.77360	600.331	11.56	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			246.57360	271.831	11.56	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			495.58850	464.870	12.36	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			125.39850	137.842	11.08	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			129.97980	142.750	11.08	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			706.99800	665.274	11.23	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			194.79800	216.774	11.23	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			167.08600	158.024	17.21	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,674.88600	1,729.524	17.21	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			887.59850	836.342	11.08	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,876.08030	1,932.004	17.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			131.40860	124.782	18.50	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			2,099.20860	2,156.282	18.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			364.53190	342.897	13.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			662.33190	704.397	13.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			872.17980	821.250	11.08	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			669.62820	711.870	13.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			359.15480	337.872	13.64	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			676.95480	719.372	13.64	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			539.19910	506.006	12.09	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			346.99910	377.506	12.09	0.00	0	2,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			148.28030	140.504	17.83	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			403.38850	436.370	12.36	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			421.31380	396.002	12.97	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			529.11380	567.502	12.97	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			695.16840	653.995	11.29	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			202.96840	225.495	11.29	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			361.82820	340.370	13.61	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			865.96650	816.062	11.09	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			145.16650	159.062	11.09	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			65.35320	62.284	24.64	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,424.55320	4,485.284	24.64	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			941.68320	892.033	11.21	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			152.88320	167.433	11.21	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			79.88640	73.332	24.53	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,641.08640	4,698.732	24.53	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			81.44230	79.661	24.60	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,930.64230	4,993.861	24.60	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,011.25810	960.815	11.34	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			160.45810	175.015	11.34	0.00	0	300
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			370.51640	355.043	15.56	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			1,181.31640	1,231.343	15.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			284.80490	273.545	17.03	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,655.60490	1,709.845	17.03	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			191.50060	188.855	21.93	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			3,082.30060	3,145.155	21.93	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			651.80990	620.911	12.74	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			462.60990	497.211	12.74	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			647.70510	617.023	12.77	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			468.50510	503.323	12.77	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			483.00870	461.451	14.16	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			793.80870	837.751	14.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			924.78890	877.379	11.47	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			215.58890	233.679	11.47	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			911.14040	864.124	11.47	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			221.94040	240.424	11.47	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			655.95140	624.835	12.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			456.75140	491.135	12.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,238.41760	1,183.612	11.30	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			109.21760	119.912	11.30	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,206.44610	1,152.268	11.31	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			117.24610	128.568	11.31	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,085.46300	1,034.020	11.42	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			166.36300	180.720	11.42	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			88.61040	85.138	24.34	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,169.51040	5,231.838	24.34	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,155.55020	1,102.628	11.49	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			172.25020	185.628	11.49	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			104.11250	95.754	24.17	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,300.81250	5,358.754	24.17	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			95.87320	91.579	24.06	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,701.77320	5,763.079	24.06	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,221.16560	1,169.276	11.60	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			177.06560	190.776	11.60	0.00	0	300
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			238.54880	256.297	11.82	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			25.75820	25.789	13.81	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,705.02250	2,640.211	13.64	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			26.12250	26.611	13.64	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	Call			2,655.39010	2,591.062	13.48	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			26.49010	27.462	13.48	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,117.44880	1,069.897	11.82	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,754.65820	2,689.389	13.81	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			88.03830	87.295	23.88	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,057.43830	6,121.794	23.88	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,280.78210	1,230.247	11.68	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			180.18210	194.747	11.68	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,048.43590	1,003.968	11.98	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			287.83590	308.468	11.98	0.00	0	0
Total \$ / R Option											16,008,950.05	80,500	1,706,532
Total \$ / R											388,285,358.65	114,100	2,818,445
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			11.06950		11.13000			55,347.50	5	1,515
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.25330		11.31580			0.00	0	194
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.42850		11.49220			0.00	0	93
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			11.62370		11.68920			0.00	0	15
Total \$ / R MAXI Future											55,347.50	5	1,817
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			32,987.91100	37,202.867	12.42	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			11,731.96110	9,930.015	12.47	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			33,731.96110	37,980.015	12.47	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			11,481.75830	9,712.322	12.52	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			34,481.75830	38,762.322	12.52	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			45,106.72790	40,168.655	10.60	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			4,106.72790	5,218.655	10.60	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			11,987.91100	10,152.867	12.42	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			35,356.37820	32,347.273	11.85	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			31,776.37820	35,017.273	11.85	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			22,102.05350	24,580.880	11.39	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			44,144.61950	40,407.640	11.41	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			22,564.61950	25,077.640	11.41	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			43,612.47840	39,909.393	11.43	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			23,032.47840	25,579.393	11.43	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			44,682.05350	40,910.880	11.39	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			35,245.86490	38,321.855	12.12	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			54,377.63880	51,033.347	12.07	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			34,157.63880	37,183.347	12.07	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			53,919.90870	50,600.634	12.09	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			34,699.90870	37,750.634	12.09	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			53,465.86490	50,171.855	12.12	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			57,209.75200	54,566.700	13.33	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			59,289.75200	63,196.700	13.33	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			57,908.83670	55,224.695	13.27	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			57,988.83670	61,854.695	13.27	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	Call			57,555.89580	54,894.347	13.30	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			58,635.89580	62,524.347	13.30	0.00	0	0
Total \$ / R MAXI Option										0.00	0	420
Total \$ / R MAXI										55,347.50	5	2,237
£ / R	On 12/12/2014	Foreign Exchange Future			17.85310		17.94570			446,327.50	25	34,259
£ / R	On 23/01/2015	Foreign Exchange Future			17.98110		18.07570			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.13400		18.22990			0.00	0	2,572
£ / R	On 12/06/2015	Foreign Exchange Future			18.39700		18.49450			0.00	0	1,775
£ / R	On 14/09/2015	Foreign Exchange Future			18.68790		18.78830			0.00	0	1,005
Total £ / R Future										446,327.50	25	39,611
£ / R	On 12/12/2014	Foreign Exchange Option	19.19	Call			41.34740	33.369	13.51	0.00	0	16,000
£ / R	On 12/12/2014	Foreign Exchange Option	19.19	Put			1,285.64740	1,370.269	13.51	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	19.34	Call			33.06240	27.065	13.91	0.00	0	5,000
£ / R	On 12/12/2014	Foreign Exchange Option	19.34	Put			1,427.36240	1,513.965	13.91	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.45	Call			593.91930	522.322	10.35	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.45	Put			98.21930	119.222	10.35	0.00	0	2,500
£ / R	On 12/12/2014	Foreign Exchange Option	17.54	Call			529.70230	461.374	10.40	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.54	Put			124.00230	148.274	10.40	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	18.50	Call			123.50240	98.319	11.84	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	18.50	Put			677.80240	745.219	11.84	0.00	0	500
£ / R	On 12/12/2014	Foreign Exchange Option	17.55	Call			522.82700	454.871	10.41	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.55	Put			127.12700	151.770	10.41	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.56	Call			516.00210	448.425	10.41	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.56	Put			130.30210	155.325	10.41	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.35	Call			669.96800	594.982	10.29	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.35	Put			74.26800	91.882	10.29	0.00	0	10,000
£ / R	On 23/01/2015	Foreign Exchange Option	21.04	Call			21.38600	18.112	16.35	0.00	0	9,605
£ / R	On 23/01/2015	Foreign Exchange Option	21.04	Put			2,985.68600	3,077.012	16.35	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.70	Call			13.26000	11.840	17.73	0.00	0	4,700
£ / R	On 23/01/2015	Foreign Exchange Option	21.70	Put			3,637.56000	3,730.740	17.73	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.72	Call			13.18010	11.774	17.79	0.00	0	2,416
£ / R	On 23/01/2015	Foreign Exchange Option	21.72	Put			3,657.48010	3,750.674	17.79	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.09	Call			142.42590	120.996	12.99	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.09	Put			1,156.72590	1,229.896	12.99	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.10	Call			140.83990	119.594	13.01	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.10	Put			1,165.13990	1,238.494	13.01	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.11	Call			139.27130	118.206	13.02	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.11	Put			1,173.57130	1,247.106	13.02	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	18.22	Call			349.56620	307.135	11.35	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	18.22	Put			493.86620	546.035	11.35	0.00	0	9,605
£ / R	On 23/01/2015	Foreign Exchange Option	18.50	Call			261.91530	228.547	11.92	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	18.50	Put			686.21530	747.446	11.92	0.00	0	4,700
£ / R	On 23/01/2015	Foreign Exchange Option	18.63	Call			229.15530	199.443	12.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			783.45530	848.344	12.19	0.00	0	2,416
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,309.37570	1,380.580	13.65	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			245.72020	221.314	13.69	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,325.82020	1,397.314	13.69	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			306.98990	277.903	13.17	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,077.08990	1,143.903	13.17	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			249.27570	224.580	13.65	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			247.49270	222.938	13.67	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,317.59270	1,388.938	13.67	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			612.29430	575.471	13.21	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			977.79430	1,038.471	13.21	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			618.48850	581.292	13.17	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			963.98850	1,024.292	13.17	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			615.37920	578.376	13.19	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			970.87920	1,031.376	13.19	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			875.13640	829.068	13.36	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,026.83640	1,081.168	13.36	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			871.74490	825.849	13.37	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,033.44490	1,087.949	13.37	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			868.36990	822.653	13.39	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,040.06990	1,094.753	13.39	0.00	0	0
Total £ / R Option											0.00	0	68,012
Total £ / R											446,327.50	25	107,623
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10378		0.10415			0.00	0	15,519
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10563		0.10601			0.00	0	75
Total ¥ / R Future											0.00	0	15,594
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			1.27400	1.122	15.14	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,586.57400	1,623.121	15.14	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			434.76130	403.369	9.15	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			20.06130	25.369	9.15	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			36.87090	32.700	13.30	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			622.17090	654.700	13.30	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,607.46520	1,569.384	12.70	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			6.66520	6.784	12.70	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			679.91820	649.373	10.94	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			79.11820	86.773	10.94	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			203.61990	193.912	13.70	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			602.81990	631.312	13.70	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	15,594
€ / R	On	27/10/2014	Foreign Exchange Future			13.98450		14.11300			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	29/10/2014	Foreign Exchange Future			13.98920		14.11780			0.00	0	2,000
€ / R	On	26/11/2014	Foreign Exchange Future			14.05510		14.18470			0.00	0	2,000
€ / R	On	12/12/2014	Foreign Exchange Future			14.09390		14.22450			16,391,205.70	1,163	73,749
€ / R	On	16/03/2015	Foreign Exchange Future			14.33700		14.47190			0.00	0	28,443
€ / R	On	12/06/2015	Foreign Exchange Future			14.57060		14.70850			0.00	0	1,200
€ / R	On	14/09/2015	Foreign Exchange Future			14.83450		14.97660			326,359.00	22	100
Total € / R Future											16,717,564.70	1,185	107,492
€ / R	On	27/10/2014	Foreign Exchange Option	14.00	Call			142.16770	58.195	9.17	0.00	0	5,000
€ / R	On	27/10/2014	Foreign Exchange Option	14.00	Put			29.16770	73.695	9.17	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.34	Call			25.88200	8.456	11.71	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.34	Put			248.08200	359.256	11.71	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.35	Call			24.32870	7.908	11.77	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.35	Put			256.52870	368.708	11.77	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.36	Call			22.86000	7.396	11.84	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.36	Put			265.06000	378.196	11.84	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Call			133.09100	93.025	11.51	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Put			288.39100	377.925	11.51	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Call			129.99840	90.766	11.55	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Put			295.29840	385.666	11.55	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Call			126.97270	88.560	11.58	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Put			302.27270	393.459	11.58	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			743.74780	624.783	9.81	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			358.98640	277.392	10.48	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			124.48640	173.492	10.48	0.00	0	4,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Call			42.36500	32.893	14.28	0.00	0	4,500
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			562.54630	456.454	10.10	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			48.04630	72.554	10.10	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			29.62480	23.271	15.08	0.00	0	7,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			46.19410	69.964	10.08	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			538.42800	434.622	10.14	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			53.92800	80.722	10.14	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			2,081.32010	2,210.232	17.12	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Call			266.55960	202.720	10.80	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Put			192.05960	258.820	10.80	0.00	0	3,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Put			967.86500	1,088.993	14.28	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			33.65460	26.319	14.79	0.00	0	25,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			1,099.15460	1,222.419	14.79	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			19.24780	30.883	9.81	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			578.89670	471.338	10.07	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			44.39670	67.438	10.07	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			570.69410	463.864	10.08	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			1,175.12480	1,299.371	15.08	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			5.82010	4.132	17.12	0.00	0	1,737
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			266.42940	231.997	12.83	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			734.52940	834.997	12.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			252.22400	220.033	12.99	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			780.32400	883.033	12.99	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			261.59650	227.922	12.88	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			749.69650	850.922	12.88	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			196.80010	173.248	13.73	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,004.90010	1,116.248	13.73	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			649.75200	560.762	10.67	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			197.85200	243.762	10.67	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			264.00190	229.947	12.86	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			742.10190	842.947	12.86	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			163.53640	145.074	14.31	0.00	0	7,100
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,191.63640	1,308.074	14.31	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			796.92130	694.005	10.26	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			125.02130	157.005	10.26	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			241.05060	210.638	13.12	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			819.15060	923.638	13.12	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			662.26290	571.962	10.63	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			190.36290	234.962	10.63	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			191.80170	169.012	13.81	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,029.90170	1,142.012	13.81	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,059.82350	1,163.480	13.81	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			362.68530	327.986	13.76	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,044.18530	1,147.386	13.76	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			360.49360	326.025	13.79	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,051.99360	1,155.425	13.79	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			358.32350	324.080	13.81	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			627.24740	575.749	13.40	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			890.64740	981.249	13.40	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			624.17780	572.965	13.42	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			897.57780	988.465	13.42	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			621.12780	570.194	13.44	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			904.52780	995.694	13.44	0.00	0	0
Total € / R Option											0.00	0	125,437
Total € / R											16,717,564.70	1,185	232,929
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.71390		9.74260			0.00	0	12,064
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.80890		9.83870			0.00	0	7,626
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.90010		9.93030			0.00	0	2,800
AU\$ / R	On	14/09/2015	Foreign Exchange Future			10.00520		10.03680			0.00	0	600
Total AU\$ / R Future											0.00	0	23,090
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			1,059.84670	1,088.068	12.42	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			200.30010	178.562	8.21	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			67.70010	74.662	8.21	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			321.10520	296.932	8.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			213.93360	191.845	8.25	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			61.33360	67.945	8.25	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			207.05860	185.144	8.23	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			64.45860	71.244	8.23	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			1,010.25600	1,038.396	12.20	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			2.44670	1.968	12.42	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			98.50350	85.240	8.41	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			155.90350	171.340	8.41	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			36.58580	30.318	9.27	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			343.98580	366.418	9.27	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			2.85600	2.296	12.20	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			28.50520	33.032	8.47	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			352.68020	367.946	10.46	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			188.14330	173.803	10.49	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			359.44330	374.903	10.49	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			194.67320	179.941	10.43	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			345.97320	361.041	10.43	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			191.38020	176.846	10.46	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			559.64720	574.310	11.83	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			247.05760	231.676	11.86	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			566.75760	581.576	11.86	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			244.20200	228.979	11.88	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			573.90200	588.879	11.88	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			249.94720	234.410	11.83	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			661.26810	673.362	12.34	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			344.10800	324.305	12.30	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			647.30800	659.105	12.30	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			341.07380	321.419	12.32	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			654.27380	666.219	12.32	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			338.06810	318.562	12.34	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											0.00	0	24,095
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.84940		9.85780			0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.98910		9.99770			0.00	0	100
Total CAD/ R Future											0.00	0	100
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			80.89380	77.847	9.16	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			213.09380	218.447	9.16	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			78.07510	75.090	9.20	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			220.27510	225.690	9.20	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			75.34730	72.422	9.24	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			227.54730	233.022	9.24	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			325.71820	329.962	10.46	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			220.30100	215.853	10.39	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	16/03/2015	Foreign Exchange Option	10.09	Put			312.60100	316.753	10.39	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			216.83170	212.429	10.43	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			319.13170	323.329	10.43	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			213.41820	209.062	10.46	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			15.85770		-22.52340			0.00	0	1,942
Total CF CANDO CAFD Future											0.00	0	1,942
Total CF CANDO CAFD											0.00	0	1,942
CF CANDCO	n	12/12/2014	Foreign Exchange Future			860.61050		914.28720			0.00	0	26,600
Total CF CANDO CAFD Future											0.00	0	26,600
Total CF CANDO CAFD											0.00	0	26,600
CF CANDCO	n	12/12/2014	Foreign Exchange Future			958.28850		1,012.10200			0.00	0	2,913
Total CF CANDO CAFH Future											0.00	0	2,913
Total CF CANDO CAFH											0.00	0	2,913
CF CANDCO	n	12/12/2014	Foreign Exchange Future			232.03110		-168.94070			0.00	0	4,362
Total CF CANDO CAFJ Future											0.00	0	4,362
Total CF CANDO CAFJ											0.00	0	4,362
CF CANDCO	n	12/12/2014	Foreign Exchange Future			772.93340		828.27510			0.00	0	1,871
Total CF CANDO CAFK Future											0.00	0	1,871
Total CF CANDO CAFK											0.00	0	1,871
CHF / R	On	12/12/2014	Foreign Exchange Future			11.68320		11.79460			0.00	0	6,752
CHF / R	On	16/03/2015	Foreign Exchange Future			11.88910		12.00470			0.00	0	2,333
Total CHF / R Future											0.00	0	9,085
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Call			73.83900	51.804	12.82	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Put			519.23900	608.604	12.82	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Call			72.16280	50.555	12.85	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Put			527.56280	617.355	12.85	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Call			70.52450	49.336	12.89	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			535.92450	626.136	12.89	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			127.07760	107.788	14.83	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			1,112.37760	1,208.688	14.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			125.78900	106.684	14.85	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,121.08900	1,217.584	14.85	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			124.51570	105.591	14.88	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			1,129.81570	1,226.491	14.88	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	9,085
CNH / R	On	12/12/2014	Foreign Exchange Future			1.79940		1.80730			0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Future			1.81690		1.82500			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			572.48560	512.210	10.11	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			99.48560	118.210	10.11	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			730.65280	663.594	10.07	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			57.65280	69.594	10.07	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			649.41940	585.534	10.09	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			76.41940	91.534	10.09	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			382.51250	414.590	10.84	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			583.89520	537.871	10.99	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			433.89520	468.871	10.99	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			690.71040	638.851	10.83	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			340.71040	369.851	10.83	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			632.51250	583.590	10.84	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			0.12250		0.12410			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			0.06620		0.06630			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			1.27320		1.27800			0.00	0	25
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.27400		1.27890			0.00	0	0
Total QUANTO € / \$ Future											0.00	0	25
Total QUANTO € / \$											0.00	0	25
RAIN	On	12/12/2014	Foreign Exchange Future			21,036.30000		21,173.11000			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 RAIN Future								0.00	0	0
Total RAIN								0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Future			4.88360		4.89010			0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Future			4.86250		4.86820			0.00	0	0
Total TRY / R Future								0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.98	Call			17.75540	15.861	6.73	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.98	Put			107.65540	112.261	6.73	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.99	Call			16.00040	14.273	6.82	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.99	Put			115.90040	120.673	6.82	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	5.00	Call			14.41740	12.844	6.91	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	5.00	Put			124.31740	129.244	6.91	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	4.99	Call			49.86210	47.023	7.87	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	4.99	Put			171.66210	174.523	7.87	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.00	Call			47.36930	44.639	7.92	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.00	Put			179.16930	182.139	7.92	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.01	Call			44.99380	42.371	7.96	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.01	Put			186.79380	189.871	7.96	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			1.70340		1.71450			0.00	0	13
Total ZMW / R Future								0.00	0	13
Total ZMW / R								0.00	0	13
Total Futures								389 495 648.30	34,815	1,346,454
Total Options								16 008 950.05	80,500	1,901,406
Grand Total:								405,504,598.35	115,315	3,247,860