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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/11/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 18/11/2014 Foreign Exchange Future			11.12380		11.18800			0.00	0	441
\$ / R On 19/11/2014 Foreign Exchange Future			11.12380		11.18800			0.00	0	0
\$ / R On 25/11/2014 Foreign Exchange Future			11.13250		11.19860			0.00	0	0
\$ / R On 26/11/2014 Foreign Exchange Future			11.13430		11.20040			0.00	0	0
\$ / R On 27/11/2014 Foreign Exchange Future			11.13600		11.20220			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			11.13780		11.20400			0.00	0	0
\$ / R On 02/12/2014 Foreign Exchange Future			11.14490		11.21110			0.00	0	201
\$ / R On 10/12/2014 Foreign Exchange Future			11.15900		11.22550			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			11.16080		11.22730			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			11.16260		11.22910			300,151,151.40	26,889	939,648
\$ / R On 15/12/2014 Foreign Exchange Future			11.16790		11.23440			0.00	0	0
\$ / R On 19/12/2014 Foreign Exchange Future			11.17490		11.24180			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.18290		11.24990			0.00	0	440
\$ / R On 28/01/2015 Foreign Exchange Future			11.25350		11.32150			0.00	0	3,182
\$ / R On 25/02/2015 Foreign Exchange Future			11.30580		11.37440			0.00	0	2,421
\$ / R On 26/02/2015 Foreign Exchange Future			11.30780		11.37630			0.00	0	0
\$ / R On 27/02/2015 Foreign Exchange Future			11.30970		11.37830			0.00	0	1,263
\$ / R On 16/03/2015 Foreign Exchange Future			11.34270		11.41160			14,393,886.30	1,269	121,769
\$ / R On 27/03/2015 Foreign Exchange Future			11.36400		11.43310			0.00	0	2,435
\$ / R On 01/04/2015 Foreign Exchange Future			11.37370		11.44290			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.42610		11.49580			0.00	0	2,450

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/05/2015	Foreign Exchange Future			11.48260		11.55310			0.00	0	1,375
\$ / R	On	12/06/2015	Foreign Exchange Future			11.51430		11.58520			66,782,940.00	5,800	28,426
\$ / R	On	26/06/2015	Foreign Exchange Future			11.54200		11.61330			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.60740		11.67960			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.66560		11.73870			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.70300		11.77640			0.00	0	3,885
\$ / R	On	28/09/2015	Foreign Exchange Future			11.73210		11.80570			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.79450		11.86850			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.85290		11.92720			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			11.88670		11.96090			0.00	0	30,000
\$ / R	On	21/12/2015	Foreign Exchange Future			11.90780		11.98200			0.00	0	0
Total \$ / R Future											381,327,977.70	33,958	1,144,122
\$ / R	On	18/11/2014	Foreign Exchange Option	11.24	Call			31.76660	3.490	14.67	0.00	0	0
\$ / R	On	18/11/2014	Foreign Exchange Option	11.24	Put			83.76660	119.690	14.67	0.00	0	0
\$ / R	On	19/11/2014	Foreign Exchange Option	11.23	Call			40.86560	10.726	13.74	0.00	0	0
\$ / R	On	19/11/2014	Foreign Exchange Option	11.23	Put			82.86560	116.926	13.74	0.00	0	3,000
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			403.65850	338.136	13.23	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			5.05850	5.636	13.23	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			0.02380	0.021	37.08	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,411.42380	2,477.521	37.08	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Call			117.22730	67.193	10.71	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Put			66.82730	82.893	10.71	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Call			2.39530	0.778	16.45	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Put			651.99530	716.478	16.45	0.00	0	0
\$ / R	On	27/11/2014	Foreign Exchange Option	11.20	Call			92.60660	53.268	11.02	0.00	0	11,000
\$ / R	On	27/11/2014	Foreign Exchange Option	11.20	Put			90.40660	117.268	11.02	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			76.93600	43.539	11.42	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			122.93600	155.739	11.42	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,904.00010	2,837.800	33.66	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.00010	0.000	33.66	0.00	0	0
\$ / R	On	02/12/2014	Foreign Exchange Option	11.24	Call			95.53490	59.898	11.09	0.00	0	0
\$ / R	On	02/12/2014	Foreign Exchange Option	11.24	Put			124.43490	154.998	11.09	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			454.01470	395.483	11.24	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			8.51470	16.483	11.24	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			222.62200	173.492	10.80	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			65.32200	82.692	10.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			2,139.10990	2,072.622	21.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			0.00990	0.022	21.76	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,669.16710	1,602.722	18.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			0.06710	0.122	18.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,679.10010	2,612.611	26.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.00010	0.011	26.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,229.10700	2,162.616	22.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			0.00700	0.016	22.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,349.36060	1,283.023	16.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			0.26060	0.423	16.98	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,789.14090	1,722.678	19.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			0.04090	0.078	19.64	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,729.15230	1,662.697	19.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			0.05230	0.097	19.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			1,129.78340	1,063.571	15.52	0.00	0	2,995
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			0.68340	0.971	15.52	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,629.17930	1,562.742	18.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			0.07930	0.142	18.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,449.26960	1,382.885	17.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			0.16960	0.285	17.58	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			880.57220	814.700	13.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			1.47220	2.100	13.41	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,229.53950	1,163.287	16.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			0.43950	0.687	16.25	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,179.64760	1,113.443	15.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			0.54760	0.843	15.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			830.80890	765.088	12.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			1.70890	2.488	12.99	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			930.37530	864.383	13.83	0.00	0	2,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			1.27530	1.783	13.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			890.52990	824.632	13.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			1.42990	2.032	13.49	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			741.36900	676.024	12.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			2.26900	3.424	12.22	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			870.61610	804.772	13.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			1.51610	2.172	13.32	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			850.70890	784.923	13.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			1.60890	2.323	13.16	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			681.87430	616.885	11.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			2.77430	4.285	11.72	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			791.03350	725.460	12.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			1.93350	2.860	12.65	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			781.09530	715.564	12.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			1.99530	2.964	12.56	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			533.91670	473.205	11.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			4.81670	10.605	11.19	0.00	0	22,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			731.44480	666.152	12.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			2.34480	3.552	12.14	0.00	0	44,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			711.60590	646.426	11.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			2.50590	3.826	11.97	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			486.73560	427.374	11.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			7.63560	14.775	11.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			632.40670	567.804	11.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			3.30670	5.205	11.29	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			602.78790	539.084	11.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			3.68790	6.484	11.26	0.00	0	2,359

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Call			431.73670	374.123	11.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Put			12.63670	21.523	11.07	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			505.48010	445.565	11.16	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			6.38010	12.965	11.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			496.08500	436.445	11.15	0.00	0	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			6.98500	13.845	11.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			396.30110	339.902	11.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			17.20110	27.302	11.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			458.98610	400.485	11.11	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			9.88610	17.885	11.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			440.76000	382.847	11.08	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			11.66000	20.247	11.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			329.11940	275.215	10.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			30.01940	42.615	10.95	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			422.77650	365.463	11.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			13.67650	22.863	11.06	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			413.88220	356.872	11.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			14.78220	24.272	11.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			305.39610	252.442	10.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			36.29610	49.842	10.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			387.61960	331.529	11.02	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			18.51960	28.929	11.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			353.67970	298.833	10.98	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			24.57970	36.233	10.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			226.43370	177.098	10.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			67.33370	84.498	10.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Call			321.11560	267.527	10.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Put			32.01560	44.927	10.94	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			313.20720	259.936	10.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			34.10720	47.336	10.93	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			201.11140	153.195	10.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			82.01140	100.595	10.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			275.16620	223.498	10.88	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			46.06620	60.898	10.88	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			233.05640	183.378	10.81	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			63.95640	80.778	10.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			151.09840	110.541	11.00	0.00	0	2,931
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			121.99840	147.941	11.00	0.00	0	750
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Call			213.53730	164.901	10.78	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Put			74.43730	92.301	10.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			207.26520	158.986	10.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			78.16520	96.386	10.77	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Call			108.76460	77.651	11.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Put			179.66460	215.051	11.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Call			189.16070	141.986	10.74	0.00	0	11,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Put			90.06070	109.386	10.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			177.68780	131.283	10.72	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			98.58780	118.683	10.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			95.66880	67.264	11.77	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			206.56880	244.664	11.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Call			127.46320	92.766	11.27	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Put			148.36320	180.166	11.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.26	Call			123.50490	89.539	11.33	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.26	Put			154.40490	186.939	11.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Call			64.84240	43.572	12.43	0.00	0	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Put			295.74240	340.972	12.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.31	Call			105.34200	74.920	11.60	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.31	Put			186.24200	222.320	11.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Call			98.79630	69.728	11.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Put			199.69630	237.128	11.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			39.88520	25.381	13.25	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			420.78520	472.781	13.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.39	Call			81.39640	56.151	12.04	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.39	Put			242.29640	283.551	12.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			78.79960	54.155	12.10	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			249.69960	291.555	12.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Call			25.57700	15.032	13.92	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Put			546.47700	602.432	13.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			56.93480	37.697	12.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			327.83480	375.097	12.65	0.00	0	600
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			48.40810	31.473	12.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			369.30810	418.873	12.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Call			14.76220	8.065	14.43	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Put			685.66220	745.465	14.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			37.40500	23.635	13.36	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			438.30500	491.035	13.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			36.22610	22.811	13.42	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			447.12610	500.211	13.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			9.85740	5.311	14.76	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			780.75740	842.711	14.76	0.00	0	598
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Call			23.29650	13.281	14.02	0.00	0	4,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Put			574.19650	630.681	14.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			17.30660	9.529	14.29	0.00	0	38,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Put			648.20660	706.929	14.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			2.94620	1.661	15.83	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,063.84620	1,129.061	15.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Call			12.57280	6.825	14.56	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Put			723.47280	784.225	14.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			12.07570	6.545	14.59	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			732.97570	793.945	14.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			0.39690	0.284	19.74	0.00	0	36,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,771.29690	1,837.684	19.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			9.46320	5.093	14.80	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			790.36320	852.493	14.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			6.53290	3.498	15.10	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			877.43290	940.898	15.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			0.23390	0.176	21.18	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,031.13390	2,097.576	21.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			2.82410	1.612	15.88	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,073.72410	1,139.012	15.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			1.38350	0.913	16.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,272.28350	1,338.313	16.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			0.43830	0.333	30.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,001.33830	3,067.733	30.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			0.34890	0.253	20.07	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			1,831.24890	1,897.653	20.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			0.24300	0.182	21.07	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,011.14300	2,077.582	21.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.42630	0.161	33.29	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,611.32630	3,677.561	33.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			0.18190	0.177	24.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,371.08190	2,437.577	24.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			0.42290	0.324	30.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			2,971.32290	3,037.724	30.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,229.10000	3,162.610	32.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.00000	0.010	32.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,779.10000	2,712.611	27.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.00000	0.011	27.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,729.10010	2,662.611	27.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.00010	0.011	27.31	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			447.89050	389.106	10.73	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			13.49050	21.206	10.73	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Call			186.35330	139.658	10.59	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Put			101.95330	121.758	10.59	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Call			14.10720	6.925	14.41	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Put			769.70720	829.025	14.41	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			0.32110	0.361	25.64	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,565.92110	2,632.461	25.64	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Call			194.84310	149.065	10.73	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Put			113.04310	134.165	10.73	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Call			122.91840	91.939	11.57	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Put			201.11840	237.039	11.57	0.00	0	10,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			185.21950	142.968	10.80	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			135.31950	160.068	10.80	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,949.90740	2,882.911	24.77	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.00740	0.011	24.77	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			2.06480	1.286	19.98	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			2,950.56480	3,017.786	19.98	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			3,021.55530	2,953.550	19.60	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.05530	0.050	19.60	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			563.81000	504.252	10.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			42.31000	50.752	10.30	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			288.77490	243.272	10.83	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			167.27490	189.772	10.83	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			630.93270	571.905	10.33	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			56.53270	66.105	10.33	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			3.13850	11.533	23.20	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,128.73850	3,205.733	23.20	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			392.65920	343.541	10.91	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			166.35920	185.741	10.91	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,076.76630	3,008.143	19.42	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.46630	0.343	19.42	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			356.98970	309.520	11.04	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			198.68970	219.820	11.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,107.19240	1,042.046	10.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			15.59240	19.346	10.95	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			939.56940	875.880	10.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			27.96940	33.180	10.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			719.70830	658.649	10.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.44190	0.368	20.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,413.73260	2,344.600	16.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			2.13260	1.900	16.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			4.14100	4.098	14.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.06260	0.089	25.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,588.46260	7,657.389	25.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			58.33380	49.998	17.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,646.73380	1,707.298	17.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,412.04190	3,343.068	20.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,694.31170	1,755.266	17.85	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			27.01150	27.161	22.62	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,815.41150	2,884.461	22.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			153.01370	131.314	13.96	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			741.41370	788.614	13.96	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,915.74100	1,846.798	14.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			1,254.20440	1,310.470	16.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			83.32460	71.069	16.32	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,281.72460	1,338.369	16.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			261.92210	228.095	12.17	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			390.32210	425.395	12.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			55.91170	47.966	17.85	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			431.77680	468.713	12.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			181.05530	155.869	13.37	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			619.45530	663.169	13.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			311.74070	273.237	11.62	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			300.14070	330.537	11.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			85.80440	73.170	16.22	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			337.60180	370.058	11.86	0.00	0	14,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			275.18030	240.066	12.01	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			363.58030	397.366	12.01	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			531.20350	478.507	10.76	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			119.60350	135.807	10.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			243.37680	211.413	12.40	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			122.98120	139.462	10.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			358.04950	314.068	11.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			246.44950	271.368	11.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			678.12850	617.728	10.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			66.52850	75.028	10.37	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			289.20180	252.758	11.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			89.02650	102.512	10.57	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			537.88450	484.909	10.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			116.28450	132.209	10.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			930.45080	866.852	10.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			28.85080	34.152	10.72	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			524.58120	472.162	10.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			58.10830	65.949	10.43	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			686.37030	625.814	10.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			64.77030	73.114	10.39	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,321.25950	1,253.749	11.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			9.65950	11.049	11.53	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			600.62650	545.212	10.57	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			706.18910	645.127	10.47	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			73.08910	81.127	10.47	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			30.06800	30.114	25.32	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,446.96800	3,516.114	25.32	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			142.49790	123.916	14.79	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			939.59790	990.216	14.79	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			448.49090	401.484	11.21	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			205.59090	227.784	11.21	0.00	0	22,187
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			46.16810	42.273	25.20	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,700.36810	3,766.173	25.20	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			780.80310	720.979	10.61	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			85.00310	94.879	10.61	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			847.37490	788.504	10.74	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			94.27490	105.904	10.74	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			53.71170	48.434	24.90	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,980.61170	4,045.834	24.90	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			681.30430	630.467	11.02	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			176.10430	196.167	11.02	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			669.17260	618.803	11.07	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			183.97260	204.503	11.07	0.00	0	5,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			509.76470	466.177	11.81	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			88.14200	98.251	10.88	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			91.71360	102.043	10.87	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			746.66270	691.697	10.77	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			141.46270	157.397	10.77	0.00	0	22,320

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			154.89270	139.841	16.83	0.00	0	75,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,569.69270	1,625.541	16.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			943.34200	882.551	10.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,770.64910	1,828.467	17.47	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			118.96420	107.673	18.18	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,993.76420	2,053.373	18.18	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			363.07760	330.824	13.02	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			567.87760	606.524	13.02	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			926.91360	866.343	10.87	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			574.93630	613.802	13.05	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			357.22930	325.405	13.08	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			582.02930	621.105	13.08	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			558.32720	512.547	11.57	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			273.12720	298.247	11.57	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			135.84910	122.767	17.47	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			324.56470	351.877	11.81	1,407,508.80	4,000	7,300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			425.19030	388.554	12.39	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			439.99030	474.254	12.39	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			731.80600	679.059	10.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			146.60600	164.759	10.82	0.00	0	75,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			360.13630	328.102	13.05	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			918.68420	857.972	10.85	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			105.38420	115.972	10.85	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			60.25260	51.931	24.67	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,326.95260	4,389.931	24.67	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			70.74870	64.479	24.67	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,541.14870	4,607.079	24.67	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			994.28850	932.803	10.96	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			114.68850	125.403	10.96	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,060.12570	998.449	11.05	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			121.42570	132.849	11.05	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			77.72960	66.638	24.39	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,839.02960	4,901.038	24.39	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			658.58830	615.661	12.22	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			392.18830	422.661	12.22	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			481.72460	447.563	13.61	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			705.32460	744.563	13.61	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			275.57870	254.205	16.62	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,559.17870	1,611.205	16.62	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			951.77330	891.533	11.11	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			175.37330	188.533	11.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			667.48320	624.250	12.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			381.08320	411.250	12.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			173.94890	167.347	21.56	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,977.54890	3,044.347	21.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,298.36180	1,232.737	11.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			81.96180	89.737	11.09	0.00	0	18,946

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,263.33190	1,199.603	11.10	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			86.93190	96.603	11.10	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			363.49980	336.641	15.07	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			1,087.09980	1,133.641	15.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			966.26260	905.845	11.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			169.86260	182.845	11.11	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			663.01770	619.938	12.19	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			386.61770	416.938	12.19	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			128.33030	139.823	11.14	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			86.48900	78.384	24.53	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,080.78900	5,146.285	24.53	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,134.03030	1,071.923	11.14	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			99.64100	90.387	24.42	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,211.14100	5,275.887	24.42	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,201.21310	1,140.660	11.23	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			132.71310	146.160	11.23	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,262.09850	1,203.310	11.27	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			134.89850	150.410	11.27	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			97.67040	86.084	24.26	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,620.47040	5,683.184	24.26	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			176.59340	192.886	11.41	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,151.48080	1,094.190	11.44	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			190.58080	207.490	11.44	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			397.87770	372.794	16.44	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,536.97770	1,586.094	16.44	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			18.73420	21.116	14.02	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,779.97590	2,708.496	13.86	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			19.07590	21.796	13.86	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,730.32280	2,659.201	13.69	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			19.42280	22.501	13.69	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,187.49340	1,129.586	11.41	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,829.63420	2,757.816	14.02	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,320.80060	1,262.606	11.34	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			138.80060	154.806	11.34	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,077.41630	1,021.106	11.55	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			235.41630	253.306	11.55	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			91.86850	79.322	23.89	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,979.86850	6,041.522	23.89	0.00	0	0
Total \$ / R Option											1,407,508.80	4,000	1,826,744
Total \$ / R											382,735,486.50	37,958	2,970,866
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			11.16260		11.22910			66,975.60	6	1,723
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.34270		11.41160			170,140.50	15	418
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.51430		11.58520			0.00	0	93
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			11.70300		11.77640			0.00	0	15

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI Future											237,116.10	21	2,249
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Call			51,491.86080	45,473.305	11.17		0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Put			581.86080	1,213.305	11.17		0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Call			9,566.88300	6,726.383	11.77		0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Put			20,656.88300	24,466.383	11.77		0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Call			9,263.52930	6,488.235	11.82		0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Put			21,353.52930	25,228.235	11.82		0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Call			8,969.34870	6,258.344	11.88		0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put			22,059.34870	25,998.344	11.88		0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put			15,999.14000	17,932.656	10.97		0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Call			36,797.11690	32,339.793	11.29		0.00	0	420
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Put			23,637.11690	26,069.793	11.29		0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call			47,371.56490	42,357.505	10.93		0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put			15,211.56490	17,087.505	10.93		0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call			46,762.39950	41,776.970	10.95		0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put			15,602.39950	17,506.970	10.95		0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call			46,159.14000	41,202.656	10.97		0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call			55,327.16690	50,771.228	11.59		0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put			27,807.16690	30,341.228	11.59		0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call			56,342.77530	51,742.363	11.54		0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			26,822.77530	29,312.363	11.54		0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call			55,832.71540	51,254.743	11.57		0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put			27,312.71540	29,824.743	11.57		0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			50,458.01960	53,777.375	12.73		0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			57,722.54410	53,725.906	12.76		0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			51,082.54410	54,425.906	12.76		0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			58,476.64230	54,442.894	12.70		0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			49,836.64230	53,142.894	12.70		0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			58,098.01960	54,077.375	12.73		0.00	0	0
Total \$ / R MAXI Option											0.00	0	420
Total \$ / R MAXI											237,116.10	21	2,669
£ / R	On 12/12/2014	Foreign Exchange Future			17.45080		17.51500				17,450,800.00	1,000	47,860
£ / R	On 23/01/2015	Foreign Exchange Future			17.57210		17.63830				0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			17.71800		17.78520				425,232.00	24	5,721
£ / R	On 12/06/2015	Foreign Exchange Future			17.97140		18.04090				1,204,083.80	67	1,842
£ / R	On 14/09/2015	Foreign Exchange Future			18.25130		18.32460				3,650,260.00	200	1,405
Total £ / R Future											22,730,375.80	1,291	56,828
£ / R	On 12/12/2014	Foreign Exchange Option	18.50	Call			13.36980	10.092	12.84		0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	18.50	Put			998.36980	1,059.292	12.84		0.00	0	500
£ / R	On 12/12/2014	Foreign Exchange Option	17.35	Call			290.47120	244.715	10.46		0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.55	Put			213.99420	245.182	10.48		0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.56	Put			219.74260	251.447	10.50		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	19.19	Call			4.06700	2.896	15.88	0.00	0	16,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Put			1,679.06700	1,742.096	15.88	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Call			3.08060	2.071	16.30	0.00	0	5,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Put			1,828.08060	1,891.271	16.30	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			178.99420	145.982	10.48	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.35	Put			125.47120	143.915	10.46	0.00	0	10,000
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Call			229.16910	187.757	10.28	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Put			164.16910	186.957	10.28	0.00	0	2,500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			183.32580	149.795	10.46	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			208.32580	238.995	10.46	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			174.74260	142.247	10.50	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			5.13390	4.471	17.80	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			3,406.83390	3,472.371	17.80	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			4.51660	4.359	20.35	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			4,066.21660	4,132.259	20.35	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			4.51680	4.360	20.43	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			4,086.21680	4,152.260	20.43	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			39.64620	31.908	13.11	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,491.34620	1,549.808	13.11	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			39.02140	31.364	13.12	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,500.72140	1,559.264	13.12	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			38.40630	30.830	13.13	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,510.10630	1,568.730	13.13	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			147.12440	129.207	11.95	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			728.82440	777.107	11.95	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			99.21930	85.871	12.46	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			960.91930	1,013.771	12.46	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			81.73000	69.383	12.60	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			1,073.43000	1,127.283	12.60	0.00	0	2,416
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,629.75890	1,688.707	14.32	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			122.74070	114.713	14.35	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,647.54070	1,706.713	14.35	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Put			144.80880	159.074	10.75	0.00	0	5,592
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Call			91.70540	86.096	14.85	0.00	0	21,000
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Put			1,946.50540	2,008.096	14.85	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			162.36020	150.330	13.86	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,377.16020	1,432.330	13.86	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			124.95890	116.707	14.32	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			123.84320	115.704	14.34	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,638.64320	1,697.704	14.34	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Call			930.00880	877.074	10.75	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,234.84110	1,279.714	13.77	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			423.41980	398.903	13.79	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,242.51980	1,287.504	13.79	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			428.07770	403.295	13.75	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,227.17770	1,271.895	13.75	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			425.74110	401.114	13.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			657.27320	625.763	13.92	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,292.67320	1,334.463	13.92	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			662.68460	630.856	13.89	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,278.08460	1,319.556	13.89	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			659.97180	628.306	13.91	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,285.37180	1,327.006	13.91	0.00	0	0
Total £ / R Option											0.00	0	94,604
Total £ / R											22,730,375.80	1,291	151,432
¥ / R	On	12/12/2014	Foreign Exchange Future			0.09584		0.09627			0.00	0	15,513
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09751		0.09796			0.00	0	50
Total ¥ / R Future											0.00	0	15,563
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			0.03720	0.024	23.70	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			2,372.53720	2,416.124	23.70	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			26.12080	20.155	13.67	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			398.62080	436.255	13.67	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			0.36700	0.258	18.12	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			1,372.86700	1,416.358	18.12	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			826.24660	785.834	11.65	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			30.04660	34.534	11.65	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			202.98470	187.078	13.11	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			406.78470	435.778	13.11	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			51.22610	46.924	16.55	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,255.02610	1,295.624	16.55	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	15,563
€ / R	On	26/11/2014	Foreign Exchange Future			13.87820		13.90650			0.00	0	2,000
€ / R	On	12/12/2014	Foreign Exchange Future			13.91440		13.94310			1,071,408.80	77	73,731
€ / R	On	16/03/2015	Foreign Exchange Future			14.14860		14.17950			0.00	0	34,715
€ / R	On	12/06/2015	Foreign Exchange Future			14.37320		14.40620			0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Future			14.62660		14.66170			1,462,660.00	100	200
€ / R	On	11/12/2015	Foreign Exchange Future			14.87740		14.91360			0.00	0	0
Total € / R Future											2,534,068.80	177	118,146
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Call			13.39690	7.751	13.44	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Put			446.89690	469.551	13.44	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Call			12.76760	7.357	13.51	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Put			456.26760	479.157	13.51	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Call			12.16800	6.985	13.58	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Put			465.66800	488.785	13.58	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			472.22160	444.239	11.00	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	13.50	Put			29.12160	29.839	11.00	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			319.06490	291.319	10.67	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			283.11060	255.577	10.59	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			80.01060	81.177	10.59	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.90	Call			182.96340	156.992	10.31	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Call			85.43470	70.577	11.05	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Put			292.33470	306.177	11.05	0.00	0	3,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Call			3.74400	2.908	14.90	0.00	0	4,500
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			68.61100	69.601	10.65	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			304.43740	276.765	10.64	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			71.33740	72.365	10.64	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			2.19000	1.718	15.92	0.00	0	7,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			1,429.09000	1,457.318	15.92	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			0.38690	0.345	20.38	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.90	Put			139.86340	142.592	10.31	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			139.54290	119.174	10.57	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			186.44290	194.774	10.57	0.00	0	4,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			65.96490	66.919	10.67	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			311.71100	284.001	10.65	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			2,357.28690	2,385.945	20.38	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Put			1,210.64400	1,238.508	14.90	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			2.64550	2.058	15.54	0.00	0	25,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			1,349.54550	1,377.658	15.54	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			158.86710	151.529	13.23	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			919.36710	942.929	13.23	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			157.23680	149.996	13.26	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			927.73680	951.396	13.26	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			155.62860	148.484	13.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			936.12860	959.884	13.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			149.37850	142.615	13.40	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			969.87850	994.016	13.40	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			141.97970	135.670	13.53	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			1,012.47970	1,037.070	13.53	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			113.11620	108.608	14.17	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,213.61620	1,240.008	14.17	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			109.90300	105.595	14.25	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,240.40300	1,266.995	14.25	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			104.78950	100.806	14.39	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			1,285.28950	1,312.206	14.39	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			91.97530	88.803	14.77	0.00	0	7,100
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,412.47530	1,440.203	14.77	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			566.91630	540.291	10.61	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			187.41630	191.691	10.61	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			452.35300	428.828	10.90	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			272.85300	280.228	10.90	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			441.93140	418.741	10.93	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			282.43140	290.141	10.93	0.00	0	8,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,248.29690	1,276.455	14.22	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			252.83860	248.077	14.24	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,256.63860	1,284.877	14.24	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			256.16940	251.247	14.20	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,239.96940	1,268.047	14.20	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			254.49690	249.655	14.22	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			478.23960	471.659	13.79	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,076.53960	1,105.059	13.79	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			483.25060	476.412	13.75	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,061.55060	1,089.812	13.75	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			480.73400	474.027	13.77	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,069.03400	1,097.427	13.77	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			850.54120	873.009	13.18	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,003.30560	2,036.231	15.93	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,296.17970	1,263.698	11.21	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			282.57970	286.298	11.21	0.00	0	5,892
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			767.59010	753.756	13.16	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			843.99010	866.356	13.16	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			764.14120	750.409	13.18	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			760.70590	747.081	13.20	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			857.10590	879.681	13.20	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			416.90560	413.631	15.93	0.00	0	5,892
Total € / R Option											0.00	0	160,747
Total € / R											2,534,068.80	177	278,893
AU\$ / R	On	21/11/2014	Foreign Exchange Future			9.68000		9.69970			0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.70170		9.72150			0.00	0	12,268
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.78570		9.80730			2,446,425.00	250	15,297
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.86920		9.89270			0.00	0	3,800
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.96480		9.98990			0.00	0	600
Total AU\$ / R Future											2,446,425.00	250	31,965
AU\$ / R	On	21/11/2014	Foreign Exchange Option	9.76	Call			0.00000	0.000		0.00	0	0
AU\$ / R	On	21/11/2014	Foreign Exchange Option	9.76	Put			60.30000	80.000		0.00	0	0
AU\$ / R	On	21/11/2014	Foreign Exchange Option	9.75	Put			50.30000	70.000		0.00	0	0
AU\$ / R	On	21/11/2014	Foreign Exchange Option	9.63	Call			69.70000	50.000		0.00	0	0
AU\$ / R	On	21/11/2014	Foreign Exchange Option	9.63	Put			0.00000	0.000		0.00	0	0
AU\$ / R	On	21/11/2014	Foreign Exchange Option	9.74	Call			0.00000	0.000		0.00	0	0
AU\$ / R	On	21/11/2014	Foreign Exchange Option	9.74	Put			40.30000	60.000		0.00	0	0
AU\$ / R	On	21/11/2014	Foreign Exchange Option	9.75	Call			0.00000	0.000		0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			56.36720	47.400	8.64	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			156.27460	140.083	8.59	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			44.77460	48.383	8.59	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			288.30160	269.330	9.48	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			39.78840	42.885	8.70	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	9.60	Call			163.71610	147.262	8.65	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			42.21610	45.562	8.65	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			1,028.95500	1,048.666	14.35	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			0.35700	0.289	14.59	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			1,078.85700	1,098.589	14.59	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			134.86720	145.700	8.64	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			12.85580	10.619	10.00	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			341.35580	358.919	10.00	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			0.45500	0.366	14.35	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			16.80160	17.630	9.48	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			171.28840	154.585	8.70	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			328.25270	342.061	9.69	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			132.71520	125.065	9.72	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			335.41520	349.365	9.72	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			138.45000	130.515	9.66	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			321.15000	334.815	9.66	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			135.55270	127.761	9.69	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			542.89390	557.419	11.27	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			193.03930	184.133	11.30	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			550.33930	564.933	11.30	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			190.52290	181.686	11.32	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			557.82290	572.486	11.32	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			195.59390	186.619	11.27	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			286.70210	275.371	12.10	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			656.80210	670.571	12.10	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			292.21530	280.757	12.06	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			642.31530	655.957	12.06	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			289.44420	278.049	12.08	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			649.54420	663.249	12.08	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											2,446,425.00	250	32,970
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.85580		9.89240			0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.99020		10.02870			0.00	0	100
Total CAD/ R Future											0.00	0	100
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			78.53630	50.511	10.05	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			176.13630	184.712	10.05	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			75.18150	47.851	10.08	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			182.78150	192.051	10.08	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			71.94360	45.309	10.11	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			189.54360	199.509	10.11	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			203.90270	178.267	9.82	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			265.20270	278.067	9.82	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			200.22200	174.871	9.86	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	10.10	Put			271.52200	284.671	9.86	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			196.60820	171.539	9.89	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			277.90820	291.339	9.89	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			4.20540		-8.63170			0.00	0	1,942
Total CF CANDO CAFC Future											0.00	0	1,942
Total CF CANDO CAFC											0.00	0	1,942
CF CANDCO	n	12/12/2014	Foreign Exchange Future			964.38640		1,030.03180			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			1,064.27240		1,129.85550			0.00	0	1,735
Total CF CANDO CAFH Future											0.00	0	1,735
Total CF CANDO CAFH											0.00	0	1,735
CF CANDCO	n	12/12/2014	Foreign Exchange Future			266.64810		-254.07770			0.00	0	0
Total CF CANDO CAFJ Future											0.00	0	0
Total CF CANDO CAFJ											0.00	0	0
CF CANDCO	n	12/12/2014	Foreign Exchange Future			867.07370		934.71880			0.00	0	1,871
Total CF CANDO CAFK Future											0.00	0	1,871
Total CF CANDO CAFK											0.00	0	1,871
CF CANDCO	n	02/12/2014	Foreign Exchange Future			10,000.00000		10,000.00000			0.00	0	10
Total CF CANDO CAFY Future											0.00	0	10
Total CF CANDO CAFY											0.00	0	10
CF CANDCO	n	19/11/2014	Foreign Exchange Future			48.73950		83.56870			0.00	0	8,000
Total CF CANDO CAGA Future											0.00	0	8,000
Total CF CANDO CAGA											0.00	0	8,000
CHF / R	On	12/12/2014	Foreign Exchange Future			11.57670		11.60130			0.00	0	6,632
CHF / R	On	16/03/2015	Foreign Exchange Future			11.78030		11.80650			0.00	0	2,308

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CHF / R Future											0.00	0	8,940
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Call			11.70220	11.078	13.71	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Put			650.40220	674.378	13.71	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Call			11.40520	10.774	13.78	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Put			660.10520	684.074	13.78	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Call			11.11880	10.481	13.85	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			669.81880	693.781	13.85	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			75.74430	72.166	15.35	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			1,259.24430	1,281.866	15.35	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			74.83440	71.295	15.38	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,268.33440	1,290.995	15.38	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			73.93980	70.454	15.40	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			1,277.43980	1,300.154	15.40	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	8,940
CNH / R	On	12/12/2014	Foreign Exchange Future			1.81850		1.82710			0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Future			1.83240		1.84220			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			19.17260	35.710	11.28	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			879.93390	804.499	11.89	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			8.93390	19.499	11.89	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			782.61940	711.440	11.59	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			11.61940	26.440	11.59	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			690.17260	620.710	11.28	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			269.38320	297.018	10.64	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			631.40930	564.406	10.69	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			309.40930	340.406	10.69	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			754.85500	681.266	10.59	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			232.85500	257.266	10.59	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			691.38320	621.018	10.64	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			0.12380		0.12430			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			0.06430		0.06470			0.00	0	17
NGN / R	On	11/12/2015	Foreign Exchange Future			0.06080		0.05890			0.00	0	56,400

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total NGN / R Future								0.00	0	56,417
Total NGN / R								0.00	0	56,417
QUANTO €On 12/12/2014			1.24650		1.24170			124,650.00	100	110
QUANTO €On 16/03/2015			1.24740		1.24250			0.00	0	0
QUANTO €On 12/06/2015			1.24830		1.24350			0.00	0	200
Total QUANTO € / \$ Future								124,650.00	100	310
Total QUANTO € / \$								124,650.00	100	310
RAIN On 12/12/2014			20,814.78000		20,892.89000			0.00	0	0
Total RAIN Future								0.00	0	0
Total RAIN								0.00	0	0
TRY / R On 12/12/2014			4.98910		4.98520			0.00	0	0
TRY / R On 16/03/2015			4.96520		4.96270			0.00	0	0
Total TRY / R Future								0.00	0	0
TRY / R On 12/12/2014	4.98	Call			36.84520	32.770	5.38	0.00	0	0
TRY / R On 12/12/2014	4.98	Put			31.64520	23.670	5.38	0.00	0	0
TRY / R On 12/12/2014	4.99	Call			31.29190	26.827	5.24	0.00	0	0
TRY / R On 12/12/2014	4.99	Put			36.09190	27.727	5.24	0.00	0	0
TRY / R On 12/12/2014	5.00	Call			26.21610	21.467	5.09	0.00	0	0
TRY / R On 12/12/2014	5.00	Put			41.01610	32.367	5.09	0.00	0	0
TRY / R On 16/03/2015	4.99	Call			61.56450	61.615	6.47	0.00	0	0
TRY / R On 16/03/2015	4.99	Put			88.86450	86.415	6.47	0.00	0	0
TRY / R On 16/03/2015	5.00	Call			58.05130	58.051	6.53	0.00	0	0
TRY / R On 16/03/2015	5.00	Put			95.35130	92.851	6.53	0.00	0	0
TRY / R On 16/03/2015	5.01	Call			54.73170	54.685	6.60	0.00	0	0
TRY / R On 16/03/2015	5.01	Put			102.03170	99.485	6.60	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			1.73990		1.74880			0.00	0	13
Total ZMW / R Future								0.00	0	13
Total ZMW / R								0.00	0	13

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total Futures								409 400 613.40	35,797	1,474,820
Total Options								1 407 508.80	4,000	2,083,520
Grand Total:								410,808,122.20	39,797	3,558,340