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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/12/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 02/12/2014 Foreign Exchange Future			11.12090		10.99520			2,235,300.90	201	0
\$ / R On 03/12/2014 Foreign Exchange Future			11.12260		10.99520			0.00	0	0
\$ / R On 04/12/2014 Foreign Exchange Future			11.12260		10.99520			0.00	0	0
\$ / R On 08/12/2014 Foreign Exchange Future			11.12770		11.02100			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			11.13110		11.00550			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			11.13280		11.00750			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			11.13480		11.00940			301,007,048.40	27,033	908,053
\$ / R On 15/12/2014 Foreign Exchange Future			11.14080		11.01540			0.00	0	0
\$ / R On 19/12/2014 Foreign Exchange Future			11.14880		11.02330			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.15680		11.03120			0.00	0	440
\$ / R On 05/01/2015 Foreign Exchange Future			11.18290		11.04100			0.00	0	0
\$ / R On 28/01/2015 Foreign Exchange Future			11.22500		11.09860			0.00	0	3,182
\$ / R On 25/02/2015 Foreign Exchange Future			11.27650		11.14960			0.00	0	2,421
\$ / R On 26/02/2015 Foreign Exchange Future			11.27830		11.15150			0.00	0	0
\$ / R On 27/02/2015 Foreign Exchange Future			11.28020		11.15330			0.00	0	1,263
\$ / R On 16/03/2015 Foreign Exchange Future			11.31230		11.18520			68,156,607.50	6,025	144,359
\$ / R On 27/03/2015 Foreign Exchange Future			11.33330		11.20590			0.00	0	2,435
\$ / R On 01/04/2015 Foreign Exchange Future			11.34290		11.21540			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.39440		11.26640			0.00	0	2,450
\$ / R On 27/05/2015 Foreign Exchange Future			11.44980		11.32120			0.00	0	1,375
\$ / R On 12/06/2015 Foreign Exchange Future			11.48040		11.35140			34,980,778.80	3,047	26,751

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/06/2015	Foreign Exchange Future			11.50710		11.37770			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.57020		11.43970			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.62560		11.49420			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.66050		11.52850			0.00	0	4,785
\$ / R	On	28/09/2015	Foreign Exchange Future			11.68780		11.55550			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.74650		11.61340			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.80120		11.66740			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			11.83330		11.69960			0.00	0	30,000
\$ / R	On	21/12/2015	Foreign Exchange Future			11.85420		11.72060			0.00	0	0
Total \$ / R Future											406,379,735.60	36,306	1,133,700
\$ / R	On	02/12/2014	Foreign Exchange Option	11.24	Call			0.47260	0.000	12.72	0.00	0	0
\$ / R	On	02/12/2014	Foreign Exchange Option	11.24	Put			245.27260	119.100	12.72	0.00	0	0
\$ / R	On	03/12/2014	Foreign Exchange Option	10.98	Call			49.43260	145.196	16.18	0.00	0	0
\$ / R	On	03/12/2014	Foreign Exchange Option	10.98	Put			34.23260	2.596	16.18	0.00	0	4,000
\$ / R	On	04/12/2014	Foreign Exchange Option	11.05	Call			30.03010	89.417	13.41	0.00	0	0
\$ / R	On	04/12/2014	Foreign Exchange Option	11.05	Put			84.83010	16.817	13.41	0.00	0	0
\$ / R	On	08/12/2014	Foreign Exchange Option	11.02	Call			0.00000	139.228	12.91	0.00	0	0
\$ / R	On	08/12/2014	Foreign Exchange Option	11.02	Put			0.00000	31.528	12.91	94,583.40	3,000	1,500
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			243.58530	357.507	14.21	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			18.08530	6.407	14.21	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			58.87560	119.890	12.20	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			121.37560	57.091	12.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,009.41110	2,134.810	33.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			0.01110	0.010	33.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,919.41190	2,044.810	32.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			0.01190	0.010	32.48	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,509.41680	1,634.814	26.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			0.01680	0.014	26.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,449.41770	1,574.815	25.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			0.01770	0.015	25.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,459.40780	2,584.800	29.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.00780	0.000	29.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,229.42150	1,354.818	22.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			0.02150	0.018	22.02	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,129.42360	1,254.819	20.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			0.02360	0.019	20.50	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,569.41600	1,694.814	27.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			0.01600	0.014	27.18	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			959.48450	1,084.822	17.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			0.08450	0.022	17.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			909.52790	1,034.834	17.64	0.00	0	2,995
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			0.12790	0.034	17.64	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,409.41830	1,534.815	24.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			0.01830	0.015	24.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			670.30020	795.056	16.24	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	10.34	Put			0.90020	0.256	16.24	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			660.37470	785.078	16.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			0.97470	0.278	16.19	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,009.45570	1,134.821	18.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			0.05570	0.021	18.68	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			630.63570	755.157	16.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			1.23570	0.357	16.01	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			610.84600	735.221	15.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			1.44600	0.421	15.89	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			710.05400	834.983	16.48	0.00	0	2,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			0.65400	0.183	16.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			561.53390	685.436	15.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			2.13390	0.636	15.60	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			522.27370	645.683	15.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			2.87370	0.883	15.37	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			650.45510	775.102	16.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			1.05510	0.302	16.13	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			492.98580	615.927	15.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			3.58580	1.127	15.20	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			463.86590	586.235	15.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			4.46590	1.435	15.02	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			571.37490	695.386	15.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			1.97490	0.586	15.66	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			387.33580	507.520	14.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			7.93580	2.720	14.56	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			322.32820	439.508	14.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			12.92820	4.708	14.17	0.00	0	22,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			512.49440	635.758	15.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			3.09440	0.958	15.31	0.00	0	44,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			286.35930	401.195	13.95	0.00	0	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			16.95930	6.395	13.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			277.53270	391.698	13.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			18.13270	6.898	13.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			415.80910	536.940	14.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			6.40910	2.140	14.73	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			234.57930	344.807	13.62	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			25.17930	10.007	13.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Call			226.25250	335.567	13.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Put			26.85250	10.767	13.56	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			295.25560	410.727	14.01	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			15.85560	5.927	14.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			209.89840	317.248	13.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			30.49840	12.448	13.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			193.97240	299.163	13.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			34.57240	14.363	13.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			251.50870	363.434	13.73	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			22.10870	8.634	13.73	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	10.90	Call			156.27400	255.171	13.06	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			46.87400	20.371	13.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			135.29460	229.766	12.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			55.89460	24.966	12.89	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			218.02420	326.379	13.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			28.62420	11.579	13.50	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			122.06910	213.313	12.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			62.66910	28.513	12.78	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			115.69760	205.245	12.72	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			66.29760	30.445	12.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			186.18150	290.218	13.28	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			36.78150	15.418	13.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.04	Call			74.58580	145.125	12.28	0.00	0	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.04	Put			105.18580	50.325	12.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			66.96630	131.496	12.17	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			117.56630	56.696	12.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Call			128.60290	221.488	12.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Put			59.20290	26.688	12.84	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Call			56.75400	112.248	12.00	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Put			137.35400	67.448	12.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			53.65580	106.167	11.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			144.25580	71.367	11.94	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			91.91170	174.139	12.50	0.00	0	30,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			82.51170	39.339	12.50	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Call			45.21800	88.980	11.78	0.00	0	11,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Put			165.81800	84.180	11.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			40.25860	78.429	11.66	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			180.85860	93.629	11.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			63.40440	124.916	12.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			124.00440	60.116	12.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Call			22.04570	44.654	12.30	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Put			262.64570	159.854	12.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.26	Call			20.72360	42.103	12.36	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.26	Put			271.32360	167.303	12.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			50.70410	100.260	11.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			151.30410	75.460	11.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.31	Call			15.15850	31.197	12.68	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.31	Put			315.75850	206.397	12.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Call			13.35750	27.608	12.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Put			333.95750	222.808	12.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			29.91240	59.542	11.98	0.00	0	2,931
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			220.51240	124.742	11.98	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.39	Call			9.10690	19.009	13.18	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.39	Put			389.70690	274.209	13.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			8.54030	17.849	13.24	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			399.14030	283.049	13.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Call			16.14350	33.148	12.61	0.00	0	0

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\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Put			306.74350	198.348	12.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			4.47550	9.427	13.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			495.07550	374.627	13.88	0.00	0	600
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			3.23730	6.827	14.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			543.83730	422.027	14.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			12.53590	25.960	12.87	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			343.13590	231.160	12.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			2.16370	4.070	14.70	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			622.76370	499.270	14.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			2.06070	3.815	14.76	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			632.66070	509.015	14.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Call			5.79860	12.188	13.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Put			456.39860	337.388	13.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Call			1.07960	1.746	15.90	0.00	0	4,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Put			771.67960	646.946	15.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			0.76910	1.203	16.66	0.00	0	38,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Put			851.36910	726.404	16.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			2.38800	4.631	14.57	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			602.98800	479.831	14.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Call			0.55960	0.849	17.42	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Put			931.15960	806.049	17.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			0.53850	0.814	17.52	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			941.13850	816.014	17.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Call			1.23300	2.020	15.62	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Put			741.83300	617.220	15.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			0.43070	0.638	18.09	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,001.03070	875.838	18.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			0.31440	0.452	18.94	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,090.91440	965.652	18.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Call			0.65430	1.008	17.04	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Put			891.25430	766.208	17.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			0.13420	0.218	20.74	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,290.73420	1,165.418	20.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			0.06230	0.099	22.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,490.66230	1,365.299	22.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			0.44670	0.664	17.99	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			991.04670	865.864	17.99	0.00	0	397
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			0.01090	0.016	26.37	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,050.61090	1,925.216	26.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			0.00960	0.011	27.71	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,230.60960	2,105.210	27.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			0.13980	0.228	20.67	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,280.73980	1,155.428	20.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			0.04580	0.020	32.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,590.64580	2,465.220	32.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			0.22900	0.146	45.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,190.82900	3,065.345	45.23	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	13.00	Call			0.01280	0.020	25.93	0.00	0	36,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,990.61280	1,865.220	25.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			0.24350	0.157	45.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,220.84350	3,095.357	45.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.05310	0.102	51.34	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,830.65310	3,705.302	51.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			0.01070	0.010	27.86	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,250.61070	2,125.210	27.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,009.40490	3,134.800	19.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.00490	0.000	19.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,559.40720	2,684.800	27.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.00720	0.000	27.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,509.40750	2,634.800	28.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.00750	0.000	28.29	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			244.17870	353.063	12.76	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			28.77870	12.263	12.76	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.12	Call			56.34830	105.272	11.28	0.00	0	13,000
\$ / R	On	15/12/2014	Foreign Exchange Option	11.12	Put			160.94830	84.472	11.28	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Call			48.03790	88.946	11.14	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Put			182.63790	98.146	11.14	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Call			0.70490	1.088	16.46	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Put			975.30490	850.288	16.46	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			0.09020	0.050	32.65	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,784.69020	2,659.250	32.65	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Call			59.81320	101.483	11.14	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Put			196.51320	112.683	11.14	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Call			28.07880	49.693	11.96	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Put			324.77880	220.893	11.96	0.00	0	10,000
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,731.20000	2,856.800	19.39	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	19.39	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			60.07250	97.918	11.06	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			228.87250	141.118	11.06	0.00	0	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.04	Call			0.00000	225.556	10.56	1,127,779.00	5,000	5,000
\$ / R	On	05/01/2015	Foreign Exchange Option	11.04	Put			0.00000	82.656	10.56	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			370.75270	468.485	10.51	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			72.15270	43.485	10.51	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			153.50850	205.687	10.92	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			254.90850	180.687	10.92	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			1.12090	1.015	22.14	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,172.52090	3,046.015	22.14	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,798.64640	2,925.031	21.20	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.04640	0.031	21.20	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			443.49660	537.027	10.45	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			93.89660	60.527	10.45	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			0.63040	1.125	19.08	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,351.03040	3,224.625	19.08	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			243.47890	307.667	10.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			241.97890	179.367	10.96	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,851.70060	2,978.465	19.68	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.20060	0.165	19.68	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			219.54130	273.918	11.07	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			286.24130	213.718	11.07	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			727.08140	840.831	10.75	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			41.88140	28.531	10.75	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			525.59680	622.669	10.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			90.39680	60.369	10.46	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,096.25040	1,220.149	11.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			3.69460	2.852	14.20	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			14.03050	16.411	22.34	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,028.83050	2,904.111	22.34	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,185.51450	3,312.561	20.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.31450	0.261	20.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,471.39020	1,352.040	16.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			31.96570	36.930	17.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,846.76570	1,724.630	17.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,186.84610	2,313.638	16.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			1.64610	1.338	16.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,688.89460	1,815.152	14.20	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			905.90500	794.600	14.02	0.00	0	300
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			52.33150	61.212	16.04	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			1,367.13150	1,248.912	16.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.00710	0.014	24.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,814.80710	7,687.714	24.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			46.59020	54.340	16.44	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			526.74030	431.661	12.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			151.23440	180.850	12.43	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			566.03440	468.551	12.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			30.57700	35.287	18.01	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,895.37700	1,772.987	18.01	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			91.10500	106.900	14.02	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			458.30260	368.036	11.89	0.00	0	14,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			173.53580	208.151	12.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			488.33580	395.851	12.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			48.06890	56.109	16.33	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			1,442.86890	1,323.810	16.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			161.94030	193.961	12.24	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			189.58620	137.835	10.86	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			230.33360	277.365	11.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			345.13360	265.065	11.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			109.16360	128.913	13.41	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			773.96360	666.613	13.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			183.50260	220.336	11.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			176.30900	127.086	10.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			365.87120	442.907	10.83	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			180.67120	130.607	10.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			164.18580	196.711	12.20	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			518.98580	424.411	12.20	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			354.78620	430.135	10.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			102.23870	69.218	10.52	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			490.54960	583.866	10.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			105.34960	71.566	10.53	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			199.69630	240.099	11.65	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			414.49630	327.799	11.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			371.50900	449.386	10.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			43.16760	29.449	10.74	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			562.13150	664.624	10.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			76.93150	52.324	10.52	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			360.29850	436.490	10.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			185.09850	134.190	10.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			497.43870	591.518	10.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			11.05040	7.849	11.38	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			888.88440	1,008.051	10.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			23.68440	15.751	10.95	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			425.07220	510.436	10.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			139.87220	98.136	10.68	0.00	0	47,665
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			718.36760	831.749	10.74	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			371.29150	445.823	10.96	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			205.39150	152.523	10.96	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			169.99680	201.406	12.50	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			574.09680	478.106	12.50	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			14.58460	18.942	25.04	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,658.68460	3,535.642	25.04	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			518.24940	609.937	10.54	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			112.34940	76.637	10.54	0.00	0	300
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			302.54260	366.683	11.24	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			287.14260	223.783	11.24	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			88.37040	101.922	14.86	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			1,112.97040	999.022	14.86	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			590.18090	684.686	10.60	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			123.78090	90.286	10.60	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			26.07600	29.759	24.96	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,909.67600	3,785.359	24.96	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			562.35830	644.889	10.61	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			181.15830	135.090	10.61	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			213.24500	243.233	13.35	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			792.04500	693.433	13.35	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			32.08870	37.456	24.87	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,190.88870	4,067.656	24.87	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			651.39930	750.056	10.64	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			130.19930	100.256	10.64	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			573.06270	653.241	10.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			201.66270	152.841	10.69	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			561.61780	640.627	10.74	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			210.21780	160.227	10.74	0.00	0	75,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			517.80920	592.193	10.94	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			2,191.62580	2,070.075	18.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			738.86910	844.099	10.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			117.46910	93.699	10.82	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			723.31350	827.864	10.80	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			121.91350	97.464	10.80	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,756.57050	1,638.930	16.81	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			685.05920	787.810	10.75	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			133.65920	107.410	10.75	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			94.69330	103.955	17.46	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,963.29330	1,843.555	17.46	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			83.02580	90.475	18.17	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			709.16750	615.283	12.98	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			258.34510	293.100	13.01	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			716.94510	622.700	13.01	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			137.91220	153.977	15.70	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			1,416.51220	1,303.577	15.70	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			107.97050	119.330	16.81	0.00	0	75,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			422.45290	349.276	11.73	0.00	0	7,300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			310.77730	353.934	12.31	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			559.37730	473.534	12.31	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			262.81220	298.291	12.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			701.41220	607.891	12.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			260.56750	295.683	12.98	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			246.40920	191.793	10.94	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			507.33890	580.590	10.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			255.93890	200.190	10.99	0.00	0	5,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			412.84720	475.311	11.48	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			361.44720	294.911	11.48	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			373.85290	429.676	11.73	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			718.02620	819.292	10.80	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			140.32620	112.192	10.80	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			34.99470	41.016	24.60	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,537.29470	4,413.916	24.60	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			45.08350	50.031	24.35	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,755.38350	4,629.831	24.35	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			790.86440	891.551	10.86	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			151.16440	121.351	10.86	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			852.77490	955.080	10.94	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			158.57490	129.480	10.94	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			48.43510	55.268	24.33	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,054.23510	4,929.668	24.33	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			372.21320	410.061	13.50	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			843.71320	749.561	13.50	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	14/09/2015	Foreign Exchange Option	12.50	Call			278.43210	304.244	14.97	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			1,249.93210	1,143.744	14.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			522.63430	581.969	12.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			484.13430	411.469	12.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			518.83290	577.691	12.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			490.33290	417.191	12.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			148.07760	149.343	21.63	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			3,199.57760	3,068.843	21.63	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,043.97800	1,154.487	11.01	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			115.47800	93.987	11.01	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			765.54270	858.534	10.93	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			217.04270	178.034	10.93	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			208.69460	226.593	16.53	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,740.19460	1,626.093	16.53	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			754.02750	844.115	10.92	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			225.52750	183.615	10.92	0.00	0	4,545
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,076.03920	1,187.842	11.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			107.53920	87.342	11.02	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			515.06830	573.446	12.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			496.56830	422.946	12.09	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			165.02580	136.536	11.00	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			54.97890	62.685	24.21	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,299.47890	5,174.885	24.21	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			920.52580	1,024.336	11.00	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			67.52160	76.851	24.33	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,434.12160	5,310.351	24.33	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			985.00520	1,088.572	11.04	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			171.60520	142.072	11.04	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,043.21780	1,147.879	11.08	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			175.81780	146.679	11.08	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			63.90710	74.722	24.27	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,846.50710	5,723.522	24.27	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			973.58220	1,071.836	11.18	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			223.98220	188.537	11.18	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			940.01830	1,036.364	11.21	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			240.41830	203.063	11.21	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			317.62660	342.151	16.43	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,718.02660	1,608.851	16.43	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,567.33830	2,701.477	13.74	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			17.73830	18.177	13.74	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,517.61610	2,651.835	13.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			18.01610	18.535	13.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,467.89810	2,602.199	13.33	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			18.29810	18.899	13.33	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,101.37220	1,205.178	11.13	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			180.77220	150.978	11.13	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			875.93270	963.228	11.31	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	21/12/2015	Foreign Exchange Option	11.14	Put			295.33270	249.028	11.31	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			61.17070	71.566	24.07	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,210.57070	6,087.366	24.07	0.00	0	0
Total \$ / R Option											1,222,362.40	8,000	1,953,386
Total \$ / R											407,602,098.00	44,306	3,087,086
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			11.13480		11.00940			334,044.00	30	1,812
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.31230		11.18520			226,246.00	20	668
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.48040		11.35140			0.00	0	93
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			11.66050		11.52850			0.00	0	25
Total \$ / R MAXI Future											560,290.00	50	2,598
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			30,421.81490	42,029.129	14.06	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			1,481.81490	549.129	14.06	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			1,253.58910	2,595.963	12.87	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			34,313.58910	23,115.963	12.87	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			1,176.26900	2,440.293	12.93	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			35,236.26900	23,960.293	12.93	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			1,103.59090	2,293.410	12.99	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			36,163.59090	24,813.410	12.99	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			23,278.97920	17,343.286	10.99	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			23,705.67890	28,668.535	11.24	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			33,185.67890	25,438.535	11.24	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			31,795.74890	38,738.584	10.96	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			22,275.74890	16,508.584	10.96	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			31,294.18570	38,152.815	10.97	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			22,774.18570	16,922.815	10.97	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			30,798.97920	37,573.286	10.99	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			40,858.85000	47,054.581	11.51	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			36,718.85000	30,014.581	11.51	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			41,714.53650	48,012.625	11.46	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			35,574.53650	28,972.625	11.46	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			41,284.71620	47,531.144	11.48	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			36,144.71620	29,491.144	11.48	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			62,311.27840	53,959.690	12.60	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			44,859.64290	49,668.602	12.63	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			63,009.64290	54,618.602	12.63	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			45,465.29440	50,354.278	12.57	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			61,615.29440	53,304.278	12.57	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			45,161.27840	50,009.690	12.60	0.00	0	0
Total \$ / R MAXI Option											0.00	0	420
Total \$ / R MAXI											560,290.00	50	3,018
£ / R	On	02/12/2014	Foreign Exchange Future			17.39440		17.32560			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 Future			17.41490		17.34700			76,625,560.00	4,400	51,590
£ / R	On	23/01/2015	Foreign Exchange Future			17.53800		17.46930			0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Future			17.68130		17.61250			19,626,243.00	1,110	11,864
£ / R	On	12/06/2015	Foreign Exchange Future			17.93050		17.86060			0.00	0	2,092
£ / R	On	14/09/2015	Foreign Exchange Future			18.19860		18.12510			0.00	0	695
Total £ / R Future											96,251,803.00	5,510	66,241
£ / R	On	02/12/2014	Foreign Exchange Option	17.25	Call			96.70970	144.400	12.34	0.00	0	0
£ / R	On	02/12/2014	Foreign Exchange Option	17.25	Put			21.10970	0.000	12.34	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Call			0.05590	0.048	17.32	0.00	0	16,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Put			1,843.05590	1,775.148	17.32	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Call			0.04570	0.040	18.36	0.00	0	5,000
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			60.55210	75.050	11.73	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.35	Put			133.21080	100.405	11.35	0.00	0	10,000
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			265.91670	213.102	11.69	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Call			91.42290	113.303	11.30	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Put			194.42290	148.403	11.30	0.00	0	2,500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			65.36340	81.052	11.65	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			258.36340	206.152	11.65	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Put			1,993.04570	1,925.140	18.36	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			62.91670	78.001	11.69	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			273.55210	220.150	11.73	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			1.08420	1.173	15.13	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			1,154.08420	1,086.273	15.13	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.35	Call			130.21080	165.305	11.35	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			3,572.66070	3,503.756	18.33	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			1.72670	1.270	20.38	0.00	0	6,336
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			4,232.42670	4,163.270	20.38	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			1.72220	1.260	20.44	0.00	0	6,938
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			4,252.42220	4,183.260	20.44	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,639.60140	1,570.908	13.55	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			18.66810	18.696	13.58	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,649.36810	1,580.696	13.58	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			18.43840	18.487	13.62	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,659.13840	1,590.487	13.62	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			1.96070	1.756	18.33	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			818.87390	754.433	11.03	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			42.47290	40.631	11.45	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			1,073.17290	1,002.631	11.45	0.00	0	6,336
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			35.07080	33.744	11.92	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			1,195.77080	1,125.744	11.92	0.00	0	6,938
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			18.90140	18.908	13.55	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			68.17390	72.433	11.03	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			67.74080	69.635	13.36	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,755.24080	1,688.335	13.36	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Put			2,076.79450	2,007.832	13.91	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	19.25	Call			71.66610	73.831	13.30	0.00	0	5,000
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Put			1,709.16610	1,642.531	13.30	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			68.50710	70.454	13.35	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,746.00710	1,679.155	13.35	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Put			163.64240	140.844	10.58	0.00	0	5,592
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			95.05600	98.910	13.01	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,482.55600	1,417.610	13.01	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			66.98140	68.824	13.37	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,764.48140	1,697.524	13.37	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Call			49.29450	49.132	13.91	0.00	0	21,000
£ / R	On	16/03/2015	Foreign Exchange Option	16.72	Call			987.00850	1,044.974	10.63	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	16.72	Put			94.50850	83.674	10.63	0.00	0	25,000
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Call			776.14240	822.144	10.58	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,304.78600	1,247.089	13.17	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			323.34020	335.491	13.19	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,312.74020	1,254.991	13.19	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			321.30890	333.353	13.21	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,320.70890	1,262.853	13.21	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			325.38600	337.589	13.17	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,349.84140	1,294.019	13.33	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,357.42710	1,301.498	13.35	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			530.12020	547.585	13.36	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,365.02020	1,308.985	13.36	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,145.86970	7,219.295	18.60	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.76970	0.695	18.60	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			534.94140	552.619	13.33	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			532.52710	550.098	13.35	0.00	0	0
Total £ / R Option											0.00	0	136,920
Total £ / R											96,251,803.00	5,510	203,161
¥ / R	On	12/12/2014	Foreign Exchange Future			0.09337		0.09336			0.00	0	16,039
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09498		0.09496			0.00	0	4,050
¥ / R	On	12/06/2015	Foreign Exchange Future			0.09649		0.09647			0.00	0	25
Total ¥ / R Future											0.00	0	20,114
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			0.00300	0.003	36.65	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			2,664.30300	2,662.903	36.65	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			0.53200	0.346	15.81	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			664.83200	663.246	15.81	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			0.00360	0.003	24.78	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			1,664.30360	1,662.903	24.78	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			555.46240	553.203	11.17	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			59.36240	55.003	11.17	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			100.02350	94.925	13.32	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			603.92350	596.725	13.32	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	0.11	Call			19.39400	18.136	16.56	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,523.29400	1,519.936	16.56	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			756.74530	753.292	12.34	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			109.84530	103.992	12.34	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			254.13350	246.490	13.99	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			607.23350	597.190	13.99	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			95.62520	91.275	16.86	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,448.72520	1,441.975	16.86	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	20,114
€ / R	On	12/12/2014	Foreign Exchange Future			13.81250		13.76280			16,229,687.50	1,175	73,385
€ / R	On	16/03/2015	Foreign Exchange Future			14.04280		13.99250			3,510,700.00	250	35,207
€ / R	On	12/06/2015	Foreign Exchange Future			14.26290		14.21110			0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Future			14.50440		14.44910			1,450,440.00	100	195
€ / R	On	11/12/2015	Foreign Exchange Future			14.73970		14.68410			0.00	0	0
Total € / R Future											21,190,827.50	1,525	116,687
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			291.59040	333.569	12.88	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			28.79040	21.069	12.88	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			146.50170	178.795	11.73	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			115.41920	144.210	11.43	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			92.61920	71.710	11.43	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.90	Call			55.94580	68.203	11.61	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Call			16.45850	19.715	12.99	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Put			403.65850	357.215	12.99	0.00	0	3,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Call			0.26910	0.195	18.84	0.00	0	4,500
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			77.20380	59.126	11.67	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			133.64430	164.580	11.61	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			80.84430	62.080	11.61	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			0.14070	0.102	20.38	0.00	0	7,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			1,607.34070	1,557.602	20.38	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			0.01970	0.019	27.15	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.90	Put			193.14580	155.703	11.61	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			36.36830	44.231	12.11	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			263.56830	221.731	12.11	0.00	0	4,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			73.70170	56.295	11.73	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			140.00380	171.626	11.67	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			2,537.21970	2,487.519	27.15	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Put			1,387.46910	1,337.695	18.84	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			0.17650	0.126	19.79	0.00	0	25,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			1,527.37650	1,477.626	19.79	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			99.07060	103.920	13.08	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			1,046.57060	1,001.120	13.08	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			97.94460	102.703	13.10	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			1,055.44460	1,009.903	13.10	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			92.53230	96.871	13.24	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			87.47640	91.424	13.37	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			1,144.97640	1,098.624	13.37	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			309.33800	331.914	10.72	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			336.83800	309.114	10.72	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			68.12190	70.619	13.99	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			66.00600	68.348	14.07	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,383.50600	1,335.548	14.07	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			96.83170	101.505	13.13	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			1,064.33170	1,018.705	13.13	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			62.65690	64.759	14.21	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			1,100.03230	1,054.071	13.24	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			51.80630	54.684	14.50	0.00	0	7,100
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,559.30630	1,511.884	14.50	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			70.32460	72.983	13.91	0.00	0	7,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			1,327.82460	1,280.183	13.91	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			676.98400	717.654	9.91	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,355.62190	1,307.819	13.99	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			84.48400	74.854	9.91	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			416.02960	445.787	10.44	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			223.52960	202.987	10.44	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			317.34010	341.233	10.70	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			324.84010	298.433	10.70	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			1,430.15690	1,381.959	14.21	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			186.21150	195.211	14.06	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,385.11150	1,342.311	14.06	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			194.05100	203.519	13.92	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,332.95100	1,290.619	13.92	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,367.67690	1,325.030	14.01	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			187.48990	196.566	14.04	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,376.38990	1,333.666	14.04	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			929.29000	976.064	10.18	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			118.19000	113.164	10.18	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			188.77690	197.930	14.01	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,191.35130	1,150.956	13.52	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			384.51040	399.677	13.48	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,175.41040	1,135.277	13.48	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			382.47570	397.523	13.50	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,183.37570	1,143.123	13.50	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			380.45130	395.356	13.52	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,086.79360	1,132.896	10.82	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			302.69360	293.197	10.82	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			632.74320	656.477	12.92	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			938.64320	906.777	12.92	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			629.80460	653.402	12.94	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			945.70460	913.702	12.94	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	15.01	Call			626.87870	650.347	12.96	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			952.77870	920.647	12.96	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			338.20700	349.083	15.73	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,154.10700	2,109.383	15.73	0.00	0	0
Total € / R Option											0.00	0	217,715
Total € / R											21,190,827.50	1,525	334,402
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.39050		9.37840			2,347,625.00	250	12,267
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.47520		9.46390			2,368,800.00	250	15,414
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.55610		9.54540			0.00	0	3,825
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.64470		9.63230			0.00	0	600
Total AU\$ / R Future											4,716,425.00	500	32,106
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			3.04530	2.591	13.77	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			11.85950	11.586	12.06	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			243.45950	231.086	12.06	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			38.53600	40.497	10.61	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			225.34900	213.091	11.88	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			12.76870	12.549	11.97	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			234.36870	222.049	11.97	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			1,371.62370	1,359.521	23.21	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			0.02190	0.019	23.79	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			1,421.62190	1,409.519	23.79	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			424.64530	412.091	13.77	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			0.48040	0.413	15.96	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			672.08040	659.913	15.96	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			0.02370	0.021	23.21	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			110.13600	99.997	10.61	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			13.74900	13.591	11.88	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			588.73570	580.079	10.98	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			51.33840	53.962	11.01	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			597.43840	588.762	11.01	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			53.96570	56.629	10.96	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			580.06570	571.429	10.96	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			52.63570	55.279	10.98	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			797.41050	788.535	12.01	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			101.37540	103.173	12.03	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			805.97540	797.073	12.03	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			99.96490	101.734	12.06	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			814.56490	805.634	12.06	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			102.81050	104.635	12.01	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			179.04190	182.652	12.85	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			906.74190	897.952	12.85	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			182.53820	186.204	12.80	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			890.23820	881.504	12.80	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
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			180.77840	184.418	12.82	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			898.47840	889.718	12.82	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											4,716,425.00	500	33,111
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.75380		9.68660			0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.88730		9.81950			0.00	0	100
Total CAD/ R Future											0.00	0	100
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			7.57830	7.200	10.73	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			310.97830	243.400	10.73	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			7.04500	6.594	10.82	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			320.44500	252.794	10.82	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			6.55000	6.040	10.91	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			329.95000	262.240	10.91	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			113.20250	126.249	9.99	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			383.70250	328.949	9.99	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			110.79420	123.521	10.02	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			391.29420	336.221	10.02	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			108.43730	120.853	10.05	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			398.93730	343.553	10.05	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			0.01120		-0.00330			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			939.37230		813.59840			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			1,039.37220		913.59660			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			301.82500		-347.50150			0.00	0	0
Total CF CANDO CAFJ Future											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 CF CANDO CAFJ								0.00	0	0
CF CANDCO n 12/12/2014 Foreign Exchange Future			839.38270		713.61350			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			100,000,000.00	10	0
Total CF CANDO CAFY Future								100,000,000.00	10	0
Total CF CANDO CAFY								100,000,000.00	10	0
CHF / R On 12/12/2014 Foreign Exchange Future			11.46800		11.44500			0.00	0	6,632
CHF / R On 16/03/2015 Foreign Exchange Future			11.66380		11.64100			0.00	0	2,308
Total CHF / R Future								0.00	0	8,940
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Call			1.74220	1.698	17.87	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Put			796.74220	773.698	17.87	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Call			1.67790	1.632	17.96	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Put			806.67790	783.632	17.96	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Call			1.61640	1.570	18.06	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Put			816.61640	793.570	18.06	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			44.80210	43.772	15.28	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			1,393.80210	1,369.972	15.28	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			44.26820	43.242	15.31	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			1,403.26820	1,379.442	15.31	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			43.74100	42.719	15.34	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			1,412.74100	1,388.919	15.34	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			1.80700		1.78620			0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Future			1.81960		1.79950			0.00	0	0
Total CNH / R Future								0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.76	Put			47.31470	15.922	12.14	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.74	Call			481.75120	676.706	13.24	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.74	Put			19.75120	6.706	13.24	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.75	Call			392.84540	580.320	12.69	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.75	Put			30.84540	10.320	12.69	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.76	Call			309.31470	485.922	12.14	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.80	Put			411.99060	308.712	10.36	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.81	Call			366.37600	455.866	10.51	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.81	Put			471.37600	359.866	10.51	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.79	Call			457.35010	564.151	10.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			362.35010	268.151	10.38	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			406.99060	504.712	10.36	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			0.12320		0.12190			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			0.06020		0.06010			1,505.00	25	25
NGN / R	On	16/03/2015	Foreign Exchange Future			0.05920		0.05900			0.00	0	332
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05660		0.05640			1,415.00	25	56,400
Total NGN / R Future											2,920.00	50	56,757
Total NGN / R											2,920.00	50	56,757
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.24050		1.25010			0.00	0	60
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.24140		1.25100			0.00	0	0
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.24240		1.25190			0.00	0	200
Total QUANTO € / \$ Future											0.00	0	260
Total QUANTO € / \$											0.00	0	260
RAIN	On	12/12/2014	Foreign Exchange Future			20,657.85000		20,520.94000			0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Future			4.98710		4.95990			0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Future			4.97480		4.95070			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			13.93270	26.617	6.96	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			34.03270	19.517	6.96	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			11.35500	22.172	7.16	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			41.45500	25.072	7.16	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			9.25750	18.389	7.37	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			49.35750	31.289	7.37	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Call			50.62250	60.048	6.35	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			89.92250	75.248	6.35	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			47.38310	56.249	6.41	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			96.68310	81.449	6.41	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			44.34100	52.670	6.48	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
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			103.64100	87.870	6.48	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			1.74290		1.72490			0.00	0	13
ZMW / R	On	16/03/2015	Foreign Exchange Future			1.69310		1.68000			0.00	0	0
ZMW / R	On	12/06/2015	Foreign Exchange Future			1.65760		1.65000			0.00	0	0
Total ZMW / R Future											0.00	0	13
Total ZMW / R											0.00	0	13
Total Futures											629102001.10	43,951	1,469,673
Total Options											1222362.40	8,000	2,309,446
Grand Total:											630,324,363.50	51,951	3,779,119