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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 28/11/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 28/11/2014 Foreign Exchange Future			11.01820		10.97740			0.00	0	0
\$ / R On 02/12/2014 Foreign Exchange Future			11.01990		10.97370			0.00	0	201
\$ / R On 03/12/2014 Foreign Exchange Future			11.02000		10.97540			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			11.03250		10.98820			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			11.03440		10.99020			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			11.03640		10.99220			440,760,706.80	39,937	920,434
\$ / R On 15/12/2014 Foreign Exchange Future			11.04230		10.99810			0.00	0	0
\$ / R On 19/12/2014 Foreign Exchange Future			11.05020		11.00610			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.05810		11.01400			0.00	0	440
\$ / R On 28/01/2015 Foreign Exchange Future			11.12600		11.08230			0.00	0	3,182
\$ / R On 25/02/2015 Foreign Exchange Future			11.17770		11.13400			0.00	0	2,421
\$ / R On 26/02/2015 Foreign Exchange Future			11.17960		11.13590			0.00	0	0
\$ / R On 27/02/2015 Foreign Exchange Future			11.18140		11.13770			0.00	0	1,263
\$ / R On 16/03/2015 Foreign Exchange Future			11.21340		11.16970			172,720,000.20	15,403	131,063
\$ / R On 27/03/2015 Foreign Exchange Future			11.23420		11.19040			0.00	0	2,435
\$ / R On 01/04/2015 Foreign Exchange Future			11.24370		11.19980			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.29470		11.25070			0.00	0	2,450
\$ / R On 27/05/2015 Foreign Exchange Future			11.34950		11.30540			0.00	0	1,375
\$ / R On 12/06/2015 Foreign Exchange Future			11.37970		11.33570			46,668,149.70	4,101	33,684
\$ / R On 26/06/2015 Foreign Exchange Future			11.40600		11.36220			0.00	0	1,386
\$ / R On 29/07/2015 Foreign Exchange Future			11.46810		11.42480			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/08/2015	Foreign Exchange Future			11.52260		11.47970			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.55700		11.51440			0.00	0	4,785
\$ / R	On	28/09/2015	Foreign Exchange Future			11.58390		11.54150			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.64160		11.59970			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.69550		11.65400			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			11.72770		11.68650			0.00	0	30,000
\$ / R	On	21/12/2015	Foreign Exchange Future			11.74850		11.70730			0.00	0	0
Total \$ / R Future											660,148,856.70	59,441	1,139,919
\$ / R	On	28/11/2014	Foreign Exchange Option	10.95	Call			41.19700	68.200	10.04	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	10.95	Put			13.79700	0.000	10.04	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			0.26990	0.000	10.04	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			272.86990	231.800	10.04	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,677.40000	2,718.200	10.04	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	10.04	0.00	0	0
\$ / R	On	02/12/2014	Foreign Exchange Option	11.24	Call			5.14380	6.482	13.89	0.00	0	0
\$ / R	On	02/12/2014	Foreign Exchange Option	11.24	Put			271.44380	226.582	13.89	0.00	0	0
\$ / R	On	03/12/2014	Foreign Exchange Option	10.98	Call			56.08820	79.866	11.23	0.00	0	0
\$ / R	On	03/12/2014	Foreign Exchange Option	10.98	Put			60.68820	39.866	11.23	0.00	0	4,000
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			233.43830	271.259	12.28	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			25.23830	18.759	12.28	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			60.08930	73.783	10.87	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			139.88930	109.383	10.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,992.20000	2,036.414	28.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			0.00000	0.014	28.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,902.20000	1,946.416	27.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			0.00000	0.016	27.04	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,492.20020	1,536.433	22.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			0.00020	0.033	22.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,432.20060	1,476.437	21.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			0.00060	0.037	21.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,442.20000	2,486.400	25.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.00000	0.000	25.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,212.21800	1,256.458	18.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			0.01800	0.058	18.96	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,112.26760	1,156.473	17.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			0.06760	0.073	17.79	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,552.20010	1,596.429	22.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			0.00010	0.029	22.94	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			942.42530	986.568	16.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			0.22530	0.168	16.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			892.51110	936.633	16.04	0.00	0	2,995
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			0.31110	0.233	16.04	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,392.20110	1,436.440	21.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			0.00110	0.040	21.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			653.69290	697.556	14.55	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			1.49290	1.156	14.55	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			643.79450	687.636	14.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			1.59450	1.236	14.49	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			992.36350	1,036.521	16.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			0.16350	0.121	16.66	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			614.14260	657.910	14.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			1.94260	1.510	14.30	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			594.41590	638.126	14.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			2.21590	1.726	14.18	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			693.34760	737.285	14.80	0.00	0	2,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			1.14760	0.885	14.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			545.27920	588.809	13.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			3.07920	2.409	13.87	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			506.33740	549.542	13.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			4.13740	3.142	13.62	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			633.90290	677.721	14.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			1.70290	1.321	14.43	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			477.34600	520.270	13.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			5.14600	3.870	13.46	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			448.58080	491.180	13.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			6.38080	4.780	13.30	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			555.08320	598.654	13.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			2.88320	2.254	13.93	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			373.34140	414.696	12.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			11.14140	8.296	12.90	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			309.96090	349.630	12.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			17.76090	13.230	12.55	0.00	0	22,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			496.65100	539.758	13.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			4.45100	3.358	13.56	0.00	0	44,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			275.15590	313.544	12.34	0.00	0	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			22.95590	17.144	12.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			266.64700	304.674	12.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			24.44700	18.274	12.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			401.26620	443.160	13.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			9.06620	6.760	13.05	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			225.44060	261.397	12.04	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			33.24060	24.997	12.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Call			217.49280	252.980	11.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Put			35.29280	26.580	11.99	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			283.74470	322.477	12.39	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			21.54470	16.077	12.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			201.92080	236.413	11.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			39.72080	30.013	11.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			186.80760	220.228	11.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			44.60760	33.828	11.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			241.64150	278.480	12.14	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			29.44150	22.080	12.14	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			151.23120	181.648	11.53	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			59.03120	45.248	11.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			131.54710	159.950	11.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			69.34710	53.549	11.38	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			209.65180	244.651	11.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			37.45180	28.251	11.94	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			119.17390	146.155	11.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			76.97390	59.755	11.28	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			113.22180	139.471	11.23	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			81.02180	63.071	11.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			179.43260	212.289	11.74	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			47.23260	35.889	11.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.04	Call			74.84680	91.569	10.83	0.00	0	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.04	Put			122.64680	95.169	10.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			67.68820	82.124	10.83	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			135.48820	105.724	10.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Call			125.28380	152.983	11.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Put			73.08380	56.583	11.33	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Call			58.03840	70.510	10.98	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Put			155.83840	124.110	10.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			55.09590	66.954	11.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			162.89590	130.554	11.03	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			91.03410	114.239	11.03	1,142,390.00	10,000	30,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			98.83410	77.839	11.03	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Call			47.03370	57.175	11.19	0.00	0	11,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Put			184.83370	150.775	11.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			42.25560	51.357	11.29	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			200.05560	164.957	11.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			64.33060	78.091	10.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			142.13060	111.691	10.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Call			24.32710	29.402	11.80	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Put			282.12710	243.002	11.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.26	Call			22.99150	27.761	11.86	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.26	Put			290.79150	251.361	11.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			52.28370	63.549	11.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			170.08370	137.149	11.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.31	Call			17.29050	20.757	12.11	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.31	Put			335.09050	294.357	12.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Call			15.41180	18.451	12.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Put			353.21180	312.051	12.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			32.16150	39.017	11.55	0.00	0	2,931
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			239.96150	202.617	11.55	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.39	Call			10.88520	12.907	12.52	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.39	Put			408.68520	366.507	12.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			10.26920	12.154	12.58	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			418.06920	375.754	12.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Call			18.31020	22.010	12.06	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Put			326.11020	285.610	12.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			5.72190	6.635	13.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			513.52190	470.235	13.09	0.00	0	600
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			4.27020	4.894	13.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			562.07020	518.494	13.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			14.54780	17.391	12.27	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			362.34780	320.991	12.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			2.92070	3.115	13.84	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			640.72070	596.715	13.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			2.78890	2.968	13.92	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			650.58890	606.568	13.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Call			7.23240	8.460	12.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Put			475.03240	432.060	12.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Call			1.50420	1.557	15.01	0.00	0	4,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Put			789.30420	745.157	15.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			1.08380	1.106	15.64	0.00	0	38,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Put			868.88380	824.706	15.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			3.20630	3.435	13.68	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			621.00630	577.035	13.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Call			0.79490	0.801	16.26	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Put			948.59490	904.401	16.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			0.76560	0.771	16.34	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			958.56560	914.371	16.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Call			1.70890	1.779	14.78	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Put			759.50890	715.379	14.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			0.61470	0.614	16.81	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,018.41470	974.214	16.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			0.45010	0.445	17.51	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,108.25010	1,064.045	17.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Call			0.92610	0.939	15.95	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Put			908.72610	864.539	15.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			0.20390	0.193	18.75	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,308.00390	1,263.793	18.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			0.09970	0.085	19.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,507.89970	1,463.685	19.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			0.63720	0.637	16.73	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,008.43720	964.237	16.73	0.00	0	598
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			0.01950	0.012	23.02	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,067.81950	2,023.612	23.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			0.01650	0.007	24.03	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,247.81650	2,203.607	24.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			0.21180	0.201	18.69	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,298.01180	1,253.801	18.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			0.05470	0.000	22.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,607.85470	2,563.600	22.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			0.20600	0.000	20.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,208.00600	3,163.600	20.24	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	13.00	Call			0.02270	0.015	22.68	0.00	0	36,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,007.82270	1,963.615	22.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			0.21720	0.000	20.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,238.01720	3,193.600	20.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.04540	0.000	19.63	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,847.84540	3,803.600	19.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			0.01790	0.006	24.05	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,267.81790	2,223.606	24.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,992.20000	3,036.400	18.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.00000	0.000	18.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,542.20000	2,586.400	24.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.00000	0.000	24.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,492.20000	2,536.400	25.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.00000	0.000	25.18	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			234.87760	270.237	11.57	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			36.77760	27.937	11.57	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Call			50.90000	59.652	10.97	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Put			202.80000	167.352	10.97	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Call			0.98700	0.994	15.75	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Put			992.88700	948.694	15.75	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			0.09100	0.077	30.58	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,801.99100	2,757.777	30.58	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Call			62.04560	70.501	11.04	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Put			215.94560	180.301	11.04	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Call			31.61280	34.823	11.82	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Put			345.51280	304.623	11.82	0.00	0	10,000
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,714.00000	2,758.111	28.69	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.00000	0.011	28.69	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			62.75400	69.736	11.05	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			248.75400	211.636	11.05	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			153.27970	163.974	10.92	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			270.97970	237.974	10.92	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			0.30930	1.077	22.25	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,188.00930	3,145.077	22.25	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,782.33910	2,826.048	20.49	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.03910	0.048	20.49	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			362.01840	391.282	10.30	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			79.71840	65.282	10.30	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			0.60700	0.611	18.15	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,366.60700	3,322.911	18.15	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			432.90650	462.250	10.38	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			98.90650	84.550	10.38	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			239.27600	256.048	10.90	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			253.37600	226.448	10.90	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,836.12290	2,879.802	19.04	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.22290	0.202	19.04	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			216.44640	228.353	11.08	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			298.74640	266.953	11.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			713.03010	750.869	10.42	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			43.33010	37.469	10.42	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			515.59370	545.944	10.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			95.89370	82.544	10.43	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,081.00060	1,122.763	10.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			3.60020	3.388	13.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			16.68930	16.557	22.68	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,046.98930	3,003.157	22.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,170.03320	3,213.712	20.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.33320	0.312	20.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,488.68290	1,445.558	16.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			33.68800	33.808	18.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,863.98800	1,820.408	18.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,171.37910	2,215.024	16.01	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			1.67910	1.624	16.01	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,673.30020	1,716.788	13.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			923.21650	881.650	14.28	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			54.11520	54.901	16.22	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			1,384.41520	1,341.501	16.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.01200	0.013	24.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,830.31200	7,786.613	24.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			48.38290	48.958	16.61	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			542.38210	505.059	12.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			151.66760	157.365	12.67	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			581.96760	543.965	12.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			32.28400	32.369	18.17	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,912.58400	1,868.969	18.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			92.91650	95.050	14.28	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			473.33790	437.411	12.12	0.00	0	14,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			173.35590	180.478	12.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			503.65590	467.078	12.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			49.86110	50.490	16.50	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			1,460.16110	1,417.090	16.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			162.08210	168.459	12.47	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			197.76100	175.784	10.83	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			228.49240	239.380	11.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			358.79240	325.980	11.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			110.69550	113.768	13.67	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			790.99550	750.368	13.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			183.03790	190.811	12.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			184.19690	163.190	10.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			358.35670	380.726	10.80	1,903,627.50	5,000	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			188.65670	167.325	10.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			164.26600	170.785	12.43	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			534.56600	497.385	12.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			347.46100	369.184	10.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			108.13760	93.563	10.49	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			481.05040	509.863	10.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			111.35040	96.463	10.50	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			198.76180	207.603	11.88	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			429.06180	394.203	11.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			363.89690	386.589	10.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			44.66610	38.663	10.41	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			551.63350	583.467	10.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			81.93350	70.067	10.36	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			352.87890	374.924	10.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			193.17890	171.524	10.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			487.83760	516.963	10.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			11.30060	9.363	10.80	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			874.11430	914.130	10.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			24.41430	20.730	10.59	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			416.57710	442.199	10.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			146.87710	128.799	10.65	0.00	0	47,665
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			704.36610	742.063	10.41	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			507.88340	536.676	10.56	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			117.48340	102.475	10.56	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			15.78490	17.004	24.86	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,675.38490	3,632.804	24.86	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			298.94850	315.986	11.25	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			299.14850	272.286	11.25	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			90.48800	92.037	15.11	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			1,130.68800	1,088.337	15.11	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			579.60370	608.633	10.53	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			128.90370	113.933	10.53	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			27.47980	28.281	25.04	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,926.77980	3,883.581	25.04	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			553.71190	579.214	10.75	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			188.31190	169.714	10.75	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			214.71680	220.221	13.58	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			809.31680	770.721	13.58	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			33.62770	34.439	24.81	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,208.22770	4,164.939	24.81	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			640.62270	669.876	10.43	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			135.22270	120.376	10.43	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			567.54640	589.529	10.85	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			211.84640	189.829	10.85	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			556.28020	577.867	10.90	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			220.58020	198.167	10.90	0.00	0	75,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			513.15230	533.204	11.09	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			2,210.30860	2,165.674	18.41	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			726.75500	762.448	10.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			121.05500	112.748	10.66	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			711.30430	746.756	10.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			125.60430	117.056	10.64	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,775.30250	1,731.494	17.04	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			677.81340	708.109	10.59	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			142.11340	128.409	10.59	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			97.71730	97.450	17.70	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,982.01730	1,937.750	17.70	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			86.00860	85.374	18.41	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			726.61620	688.594	13.21	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			260.13490	266.012	13.24	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			734.43490	696.312	13.24	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			140.84350	142.188	15.93	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			1,435.14350	1,392.488	15.93	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			111.00250	111.194	17.04	0.00	0	75,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			437.61440	404.917	11.86	0.00	0	7,300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			311.56330	319.842	12.53	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			575.86330	540.142	12.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			264.52540	270.599	13.18	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			718.82540	680.899	13.18	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			262.31620	268.294	13.21	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			257.45230	233.504	11.09	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			502.84470	522.531	11.14	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			267.14470	242.831	11.14	0.00	0	5,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			409.78780	426.148	11.62	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			374.08780	346.448	11.62	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			373.31440	384.617	11.86	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			707.02440	739.169	10.64	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			144.82440	133.169	10.64	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			37.11360	36.226	24.36	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,554.91360	4,510.226	24.36	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			44.36960	45.858	24.28	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,769.56960	4,727.758	24.28	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			781.34790	812.398	10.79	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			156.54790	144.298	10.79	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			846.23520	874.791	10.88	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			166.53520	152.191	10.88	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			50.82020	48.563	24.05	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,071.12020	5,025.963	24.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			376.37710	378.150	13.68	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			861.97710	821.150	13.68	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			283.37280	281.797	15.14	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			1,268.97280	1,224.797	15.14	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			524.17450	533.491	12.19	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			499.77450	466.491	12.19	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			520.47050	529.532	12.22	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			506.07050	472.532	12.22	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			155.33150	149.055	22.10	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			3,220.93150	3,172.055	22.10	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	14/09/2015	Foreign Exchange Option	10.60	Call			1,036.02750	1,068.646	10.96	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			121.62750	111.646	10.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			761.38930	784.897	10.92	643,615.21	820	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			226.98930	207.897	10.92	170,475.21	820	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			213.44850	210.555	16.67	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,759.04850	1,713.555	16.67	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			750.11960	773.050	10.97	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			235.71960	216.050	10.97	196,389.18	909	4,545
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,067.73820	1,101.146	10.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			113.33820	104.146	10.98	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			516.90100	525.608	12.24	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			512.50100	478.608	12.24	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			171.86200	159.368	10.95	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			57.18650	58.683	24.22	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,315.68650	5,274.783	24.22	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			913.36200	943.268	10.95	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			69.68800	67.653	24.03	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,449.98800	5,406.053	24.03	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			977.05690	1,006.706	11.01	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			177.35690	165.107	11.01	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,034.67160	1,064.046	11.02	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			180.67160	168.546	11.02	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			65.65840	65.911	23.98	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,861.65840	5,820.411	23.98	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,733.02970	1,693.606	16.58	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			20.24850	20.175	13.03	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			967.13490	992.966	11.16	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			230.63490	215.266	11.16	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			934.04010	959.035	11.18	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			247.54010	231.335	11.18	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			319.52970	321.306	16.58	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,555.72920	2,596.866	13.40	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			19.22920	19.166	13.40	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,506.23110	2,547.363	13.22	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			19.73110	19.663	13.22	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,456.74850	2,497.875	13.03	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,093.37910	1,121.654	11.10	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			186.07910	173.154	11.10	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			870.99850	889.870	11.29	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			303.69850	281.370	11.29	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			62.37300	65.443	23.96	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,225.07300	6,186.943	23.96	0.00	0	0
Total \$ / R Option											4,056,497.10	17,549	1,929,621
Total \$ / R											664,205,353.80	76,990	3,069,540

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	12/12/2014	Foreign Exchange Future			11.03640		10.99220			375,237.60	34	1,774
\$ / R MAXI On	16/03/2015	Foreign Exchange Future			11.21340		11.16970			728,871.00	65	638
\$ / R MAXI On	12/06/2015	Foreign Exchange Future			11.37970		11.33570			0.00	0	93
\$ / R MAXI On	14/09/2015	Foreign Exchange Future			11.55700		11.51440			0.00	0	25
Total \$ / R MAXI Future										1,104,108.60	99	2,530
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Call			29,241.07240	33,147.141	12.44	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Put			2,021.07240	1,507.141	12.44	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Call			1,454.77760	1,739.081	12.27	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Put			36,234.77760	32,099.081	12.27	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Call			1,373.06280	1,638.856	12.32	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Put			37,153.06280	32,998.856	12.32	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Call			1,295.80280	1,544.200	12.37	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put			38,075.80280	33,904.200	12.37	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put			24,179.56240	21,694.452	10.96	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Call			23,501.51110	24,635.466	11.41	0.00	0	420
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Put			34,531.51110	31,295.466	11.41	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call			31,128.20850	33,076.188	10.93	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put			23,158.20850	20,736.188	10.93	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call			30,635.85740	32,552.343	10.95	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put			23,665.85740	21,212.343	10.95	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call			30,149.56240	32,034.452	10.96	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call			40,595.67350	42,180.603	11.64	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put			38,025.67350	35,210.603	11.64	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call			41,402.53420	43,053.714	11.59	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			36,832.53420	34,083.714	11.59	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call			40,978.78410	42,614.816	11.62	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put			37,408.78410	34,644.816	11.62	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			64,049.75550	60,303.435	12.79	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			45,191.90350	45,692.644	12.82	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			64,751.90350	60,992.644	12.82	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			45,790.32630	46,317.089	12.76	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			63,350.32630	59,617.089	12.76	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			45,489.75550	46,003.435	12.79	0.00	0	0
Total \$ / R MAXI Option										0.00	0	420
Total \$ / R MAXI										1,104,108.60	99	2,950
£ / R	On 02/12/2014	Foreign Exchange Future			17.27020		17.28450			0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Future			17.29500		17.31240			63,230,520.00	3,656	48,490
£ / R	On 23/01/2015	Foreign Exchange Future			17.41620		17.43510			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			17.55990		17.57970			29,851,830.00	1,700	10,554
£ / R	On 12/06/2015	Foreign Exchange Future			17.80640		17.82690			4,451,600.00	250	2,092
£ / R	On 14/09/2015	Foreign Exchange Future			18.06960		18.09420			0.00	0	695
Total £ / R Future										97,533,950.00	5,606	61,831

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 Option	17.25	Call			93.26160	85.242	10.36	0.00	0	6,000
£ / R	On	02/12/2014	Foreign Exchange Option	17.25	Put			58.76160	65.042	10.36	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			56.57490	52.519	10.94	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			304.17490	317.518	10.94	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			1.44710	1.263	14.20	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			1,189.04710	1,206.264	14.20	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Put			2,027.70780	2,045.025	15.97	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			60.91250	56.612	10.87	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			288.51250	301.612	10.87	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Call			0.14140	0.066	15.97	0.00	0	16,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Put			1,877.74140	1,895.066	15.97	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Call			0.10780	0.025	15.97	0.00	0	5,000
£ / R	On	12/12/2014	Foreign Exchange Option	17.35	Call			119.37270	112.148	10.19	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.35	Put			156.97270	167.148	10.19	0.00	0	10,000
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			58.70710	54.530	10.91	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			296.30710	309.530	10.91	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Call			84.38070	78.829	10.55	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Put			221.98070	233.829	10.55	0.00	0	2,500
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			3,606.85280	3,625.655	18.38	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			1.69430	1.652	20.76	0.00	0	6,336
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			4,266.59430	4,285.452	20.76	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			1.68900	1.649	20.84	0.00	0	6,938
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			4,286.58900	4,305.449	20.84	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,673.66460	1,690.965	13.66	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			18.55620	16.963	13.69	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,683.45620	1,700.763	13.69	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			18.35100	16.764	13.72	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,693.25100	1,710.564	13.72	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			1.95280	1.855	18.38	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			847.46830	862.283	11.01	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			39.52090	37.497	11.82	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			1,104.42090	1,121.297	11.82	0.00	0	6,336
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			33.04310	31.121	12.22	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			1,227.94310	1,244.921	12.22	0.00	0	6,938
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			18.76460	17.165	13.66	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			62.56830	58.483	11.01	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			65.72660	61.944	13.42	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,786.02660	1,802.044	13.42	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Put			2,108.34440	2,125.725	14.09	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Call			69.55290	65.553	13.36	0.00	0	5,000
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Put			1,739.85290	1,755.653	13.36	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			66.47470	62.647	13.41	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,776.77470	1,792.747	13.41	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Put			173.27570	174.593	10.47	0.00	0	5,592
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			92.33880	87.112	13.05	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,512.63880	1,527.212	13.05	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			64.98710	61.371	13.44	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	19.31	Put			1,795.28710	1,811.471	13.44	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Call			48.04440	45.624	14.09	0.00	0	21,000
£ / R	On	16/03/2015	Foreign Exchange Option	16.72	Call			960.21780	941.123	10.31	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	16.72	Put			100.51780	101.223	10.31	0.00	0	25,000
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Call			752.97570	734.493	10.47	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,331.72790	1,344.058	13.28	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			316.64580	308.512	13.30	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,339.74580	1,352.112	13.30	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			314.67780	306.581	13.31	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,347.77780	1,360.181	13.31	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			318.62790	310.458	13.28	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,380.25400	1,393.044	13.55	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,387.87190	1,400.694	13.57	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			529.70320	517.969	13.58	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,395.50320	1,408.369	13.58	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			0.00000	7,090.481	18.61	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.00000	0.881	18.61	722.09	820	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			534.45400	522.644	13.55	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			532.07190	520.294	13.57	0.00	0	0
Total £ / R Option											722.09	820	142,920
Total £ / R											97,534,672.09	6,426	204,751
¥ / R	On	12/12/2014	Foreign Exchange Future			0.09315		0.09343			165,439.73	1,776	16,039
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09476		0.09505			0.00	0	4,050
¥ / R	On	12/06/2015	Foreign Exchange Future			0.09626		0.09656			0.00	0	25
Total ¥ / R Future											165,439.73	1,776	20,114
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			0.00540	0.000	20.41	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			2,657.00540	2,684.700	20.41	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			1.14840	0.635	14.73	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			658.14840	685.335	14.73	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			0.01760	0.003	21.15	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			1,657.01760	1,684.703	21.15	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			565.04020	543.558	11.57	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			60.14020	67.458	11.57	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			107.40800	102.471	13.86	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			602.50800	626.371	13.86	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			21.53350	21.201	16.99	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,516.63350	1,545.101	16.99	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			769.84810	745.761	12.72	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			113.94810	119.461	12.72	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			267.03760	255.302	14.50	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			611.13760	629.002	14.50	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			102.94540	97.722	17.27	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,447.04540	1,471.422	17.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total ¥ / R Option											0.00	0	0
Total ¥ / R											165,439.73	1,776	20,114
€ / R	On	12/12/2014	Foreign Exchange Future			13.75780		13.72700			12,505,840.20	909	73,760
€ / R	On	16/03/2015	Foreign Exchange Future			13.98820		13.95770			16,785,840.00	1,200	35,107
€ / R	On	12/06/2015	Foreign Exchange Future			14.20660		14.17580			0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Future			14.44520		14.41650			0.00	0	266
€ / R	On	11/12/2015	Foreign Exchange Future			14.68050		14.65350			0.00	0	0
Total € / R Future											29,291,680.20	2,109	117,033
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			264.85030	290.831	11.32	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			37.85030	33.031	11.32	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			127.41210	147.370	10.27	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			103.20440	116.547	10.00	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			116.20440	98.747	10.00	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.90	Call			51.59110	57.703	10.65	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Call			16.10060	17.670	11.83	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Put			439.10060	409.870	11.83	0.00	0	3,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Call			0.46060	0.466	17.94	0.00	0	4,500
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			94.39340	83.133	10.22	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			116.62290	134.629	10.16	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			99.62290	86.829	10.16	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			0.22770	0.084	17.55	0.00	0	7,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			1,643.22770	1,612.284	17.55	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			0.02170	0.000	15.87	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.90	Put			224.59110	199.903	10.65	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			34.16430	38.039	11.08	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			297.16430	270.239	11.08	0.00	0	4,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			90.41210	79.570	10.27	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			121.39340	140.933	10.22	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			2,573.02170	2,542.200	15.87	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Put			1,423.46060	1,392.666	17.94	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			0.29220	0.162	17.69	0.00	0	25,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			1,563.29220	1,532.362	17.69	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			96.89710	99.668	13.13	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			1,079.19710	1,051.468	13.13	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			95.82510	98.568	13.16	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			1,088.12510	1,060.368	13.16	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			90.67230	93.273	13.30	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			85.85350	88.325	13.45	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			1,178.15350	1,150.125	13.45	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			297.66400	305.532	10.57	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			359.96400	337.332	10.57	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			67.37310	69.362	14.10	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			65.34710	67.285	14.18	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	16/03/2015	Foreign Exchange Option	15.31	Put			1,417.64710	1,389.085	14.18	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			94.76550	97.480	13.19	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			1,097.06550	1,069.280	13.19	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			61.97690	63.996	14.33	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			1,132.97230	1,105.073	13.30	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			51.84120	54.029	14.60	0.00	0	7,100
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,594.14120	1,565.829	14.60	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			69.47940	71.522	14.01	0.00	0	7,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			1,361.77940	1,333.322	14.01	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			655.31870	671.705	9.65	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,389.67310	1,361.162	14.10	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			97.61870	83.505	9.65	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			399.77260	411.451	10.23	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			242.07260	223.251	10.23	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			305.32320	313.409	10.51	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			347.62320	325.209	10.51	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			1,464.27690	1,435.796	14.33	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			182.94480	188.991	14.13	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,417.14480	1,392.391	14.13	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			190.51660	196.653	13.99	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,364.71660	1,340.053	13.99	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,399.62180	1,374.899	14.09	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			184.17770	190.239	14.11	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,408.37770	1,383.639	14.11	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			906.27990	925.345	9.89	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			130.47990	118.745	9.89	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			185.42180	191.499	14.09	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,214.55760	1,191.434	13.47	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			375.07410	380.655	13.43	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,198.57410	1,175.455	13.43	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			373.05610	378.637	13.45	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,206.55610	1,183.437	13.45	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			371.05760	376.634	13.47	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,071.04750	1,080.882	10.58	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			317.54750	300.382	10.58	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			622.08460	625.514	12.80	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			958.58460	935.014	12.80	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			619.20780	622.602	12.82	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			965.70780	942.102	12.82	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			616.34940	619.702	12.84	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			972.84940	949.202	12.84	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			335.38420	335.040	15.68	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,181.88420	2,154.540	15.68	0.00	0	0
Total € / R Option											0.00	0	217,715

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total € / R											29,291,680.20	2,109	334,748
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.38160		9.39940			0.00	0	12,517
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.46680		9.48540			3,521,649.60	372	15,419
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.54720		9.56580			0.00	0	3,825
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.63480		9.65470			0.00	0	600
Total AU\$ / R Future											3,521,649.60	372	32,361
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			3.89820	3.172	12.28	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			14.98360	12.696	10.77	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			225.58360	241.096	10.77	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			46.91220	41.006	9.51	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			207.91520	223.130	10.62	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			16.10750	13.675	10.70	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			216.70750	232.075	10.70	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			1,350.64650	1,368.437	20.53	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			0.04000	0.032	20.95	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			1,400.64000	1,418.432	20.95	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			404.49820	421.572	12.28	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			0.85410	0.685	14.46	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			651.45410	669.084	14.46	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			0.04650	0.037	20.53	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			97.51220	109.405	9.51	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			17.31520	14.730	10.62	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			572.59310	586.998	10.78	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			56.59850	52.519	10.81	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			581.19850	595.719	10.81	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			59.34570	55.110	10.76	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			563.94570	578.310	10.76	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			57.99310	53.798	10.78	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			786.66500	797.817	12.00	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			110.95260	103.579	12.02	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			795.15260	806.379	12.02	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			109.46530	102.161	12.05	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			803.66530	814.961	12.05	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			112.46500	105.017	12.00	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			185.77200	179.180	12.73	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			891.07200	904.381	12.73	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			189.35650	182.662	12.69	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			874.65650	887.862	12.69	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			187.55390	180.911	12.71	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			882.85390	896.111	12.71	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											3,521,649.60	372	33,366

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.67310		9.74610			0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.80600		9.88070			0.00	0	100
Total CAD/ R Future											0.00	0	100
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			11.65620	9.593	12.19	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			255.55620	326.493	12.19	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			10.83630	8.953	12.26	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			264.73630	335.853	12.26	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			10.07500	8.355	12.32	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			273.97500	345.255	12.32	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			132.07710	110.308	10.39	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			341.37710	394.308	10.39	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			129.37620	108.010	10.43	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			348.67620	402.010	10.43	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			126.73160	105.761	10.46	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			356.03160	409.761	10.46	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	100
CF CANDCO	n	12/12/2014	Foreign Exchange Future			0.01510		-0.01200			0.00	0	1,942
Total CF CANDO CAFD Future											0.00	0	1,942
Total CF CANDO CAFD											0.00	0	1,942
CF CANDCO	n	12/12/2014	Foreign Exchange Future			843.83380		799.26080			0.00	0	26,600
Total CF CANDO CAFD Future											0.00	0	26,600
Total CF CANDO CAFD											0.00	0	26,600
CF CANDCO	n	12/12/2014	Foreign Exchange Future			943.83090		899.25230			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			350.28350		-378.80740			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			743.86310		699.31480			0.00	0	1,871
Total CF CANDO CAFK Future											0.00	0	1,871
Total CF CANDO CAFK											0.00	0	1,871

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDCOn 02/12/2014 Foreign Exchange Future			10,000.00000		10,000.00000			0.00	0	10
Total CF CANDO CAFY Future								0.00	0	10
Total CF CANDO CAFY								0.00	0	10
CHF / R On 12/12/2014 Foreign Exchange Future			11.44700		11.42010			0.00	0	6,632
CHF / R On 16/03/2015 Foreign Exchange Future			11.64430		11.61770			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			2.04100	1.910	15.72	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Put			821.94100	794.910	15.72	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Call			1.97050	1.841	15.81	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Put			831.87050	804.841	15.81	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Call			1.90310	1.776	15.89	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Put			841.80310	814.776	15.89	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			42.78050	42.832	15.09	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			1,415.08050	1,388.532	15.09	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			42.27460	42.315	15.12	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			1,424.57460	1,398.015	15.12	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			41.77500	41.806	15.15	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			1,434.07500	1,407.506	15.15	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			1.79430		1.78690			0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Future			1.80850		1.80130			0.00	0	0
Total CNH / R Future								0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.76	Put			57.55510	40.938	11.24	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.74	Call			495.00580	561.218	11.93	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.74	Put			26.00580	18.218	11.93	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.75	Call			408.05030	470.485	11.58	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.75	Put			39.05030	27.485	11.58	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.76	Call			326.55510	383.938	11.24	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.80	Put			407.71410	366.733	10.42	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.81	Call			379.72490	407.858	10.58	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.81	Put			466.72490	422.858	10.58	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.79	Call			471.46820	505.776	10.42	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.79	Put			358.46820	320.776	10.42	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.80	Call			420.71410	451.733	10.42	0.00	0	0
Total CNH / R Option								0.00	0	0
Total CNH / R								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
KES / R	On	12/12/2014	Foreign Exchange Future			0.12210		0.12170			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			0.06220		0.06210			0.00	0	17
NGN / R	On	16/03/2015	Foreign Exchange Future			0.06110		0.06000			40,570.40	664	332
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05830		0.05830			0.00	0	56,400
Total NGN / R Future											40,570.40	664	56,749
Total NGN / R											40,570.40	664	56,749
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.24660		1.24880			0.00	0	60
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.24750		1.24960			0.00	0	0
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.24840		1.25050			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			20,541.06000		20,494.40000			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			4.98390		4.95270			0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Future			4.97210		4.93710			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			10.61370	25.199	5.96	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			37.91370	21.299	5.96	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			8.52750	19.528	5.76	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			45.82750	25.628	5.76	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			6.86480	14.588	5.56	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			54.16480	30.688	5.56	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Call			47.58490	59.896	6.34	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			100.48490	77.796	6.34	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			44.46890	56.167	6.40	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			107.36890	84.067	6.40	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			41.53900	52.653	6.46	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			114.43900	90.553	6.46	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			1.74570		1.73540			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 ZMW / R Future								0.00	0	13
Total ZMW / R								0.00	0	13
Total Futures								791806255.23	70,067	1,472,017
Total Options								4057219.19	18,369	2,291,681
Grand Total:								795,863,474.42	88,436	3,763,698