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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/10/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 20/10/2014 Foreign Exchange Future			11.02830		11.08410			9,351,998.40	848	0
\$ / R On 21/10/2014 Foreign Exchange Future			11.03890		11.08410			0.00	0	0
\$ / R On 22/10/2014 Foreign Exchange Future			11.03890		11.08410			0.00	0	0
\$ / R On 27/10/2014 Foreign Exchange Future			11.04620		11.09310			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			11.04980		11.09670			0.00	0	668
\$ / R On 30/10/2014 Foreign Exchange Future			11.05160		11.09850			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			11.06050		11.10750			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			11.06230		11.10930			4,690,415.20	424	424
\$ / R On 10/11/2014 Foreign Exchange Future			11.07130		11.11830			0.00	0	1,338
\$ / R On 12/11/2014 Foreign Exchange Future			11.07480		11.12190			0.00	0	711
\$ / R On 25/11/2014 Foreign Exchange Future			11.09820		11.14560			0.00	0	0
\$ / R On 26/11/2014 Foreign Exchange Future			11.10010		11.14750			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			11.10380		11.15120			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			11.12630		11.17370			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			11.12810		11.17560			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			11.13000		11.17750			497,088,060.00	44,662	953,044
\$ / R On 15/12/2014 Foreign Exchange Future			11.13560		11.18310			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.15080		11.19830			0.00	0	440
\$ / R On 28/01/2015 Foreign Exchange Future			11.22400		11.27210			0.00	0	2,300
\$ / R On 25/02/2015 Foreign Exchange Future			11.27870		11.32730			0.00	0	2,421
\$ / R On 26/02/2015 Foreign Exchange Future			11.28070		11.32920			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/02/2015	Foreign Exchange Future			11.28260		11.33120			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.31580		11.36470			2,828,950.00	250	121,361
\$ / R	On	27/03/2015	Foreign Exchange Future			11.33730		11.38630			0.00	0	2,435
\$ / R	On	01/04/2015	Foreign Exchange Future			11.34710		11.39620			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.40030		11.44990			0.00	0	2,450
\$ / R	On	27/05/2015	Foreign Exchange Future			11.45960		11.50950			0.00	0	1,375
\$ / R	On	12/06/2015	Foreign Exchange Future			11.49220		11.54240			919,376.00	80	19,488
\$ / R	On	26/06/2015	Foreign Exchange Future			11.52080		11.57120			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.58880		11.63980			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.65080		11.70230			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.68920		11.74100			0.00	0	3,385
\$ / R	On	28/09/2015	Foreign Exchange Future			11.71910		11.77120			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.78330		11.83590			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.84410		11.89660			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			11.87890		11.93130			0.00	0	2,400
\$ / R	On	21/12/2015	Foreign Exchange Future			11.90060		11.95300			0.00	0	0
Total \$ / R Future											514,878,799.60	46,264	1,120,426
\$ / R	On	20/10/2014	Foreign Exchange Option	11.14	Call			21.08230	0.000	11.10	0.00	0	0
\$ / R	On	20/10/2014	Foreign Exchange Option	11.14	Put			76.98230	111.700	11.10	0.00	0	0
\$ / R	On	21/10/2014	Foreign Exchange Option	11.24	Call			10.67430	1.048	17.82	0.00	0	9,000
\$ / R	On	21/10/2014	Foreign Exchange Option	11.24	Put			166.57430	202.148	17.82	0.00	0	0
\$ / R	On	22/10/2014	Foreign Exchange Option	11.21	Call			18.28840	5.787	15.84	0.00	0	5,000
\$ / R	On	22/10/2014	Foreign Exchange Option	11.21	Put			144.18840	176.887	15.84	0.00	0	0
\$ / R	On	27/10/2014	Foreign Exchange Option	11.38	Call			12.14500	5.725	13.92	0.00	0	6,000
\$ / R	On	27/10/2014	Foreign Exchange Option	11.38	Put			299.04500	339.525	13.92	0.00	0	6,000
\$ / R	On	27/10/2014	Foreign Exchange Option	11.26	Call			26.52800	13.342	12.59	0.00	0	0
\$ / R	On	27/10/2014	Foreign Exchange Option	11.26	Put			193.42800	227.142	12.59	0.00	0	6,000
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,796.70000	2,749.800	14.86	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	14.86	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.15	Call			63.46610	40.010	11.56	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.15	Put			116.76610	140.210	11.56	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			36.15860	21.346	12.49	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			189.45860	221.546	12.49	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.69	Call			2.86910	1.718	16.74	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.69	Put			596.16910	641.918	16.74	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			310.20900	264.064	12.88	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			13.50900	14.264	12.88	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.08	Call			94.10170	61.451	10.91	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.08	Put			77.40170	91.651	10.91	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			0.01220	0.020	32.80	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,233.31220	2,280.220	32.80	0.00	0	0
\$ / R	On	30/10/2014	Foreign Exchange Option	11.36	Call			21.51430	12.871	13.42	0.00	0	0
\$ / R	On	30/10/2014	Foreign Exchange Option	11.36	Put			283.01430	321.271	13.42	0.00	0	6,000
\$ / R	On	30/10/2014	Foreign Exchange Option	11.50	Call			9.69210	5.734	14.63	0.00	0	6,000
\$ / R	On	30/10/2014	Foreign Exchange Option	11.50	Put			411.19210	454.134	14.63	0.00	0	6,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			947.98130	900.905	15.73	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			0.48130	0.405	15.73	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			2.81250	1.914	16.62	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			805.31250	851.414	16.62	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			73.84750	52.463	11.57	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			164.54750	190.163	11.57	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			375.26820	331.505	12.38	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			15.96820	19.205	12.38	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	11.18	Call			97.20990	73.652	11.30	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	11.18	Put			158.90990	182.352	11.30	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Call			364.65140	322.473	11.21	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Put			22.75140	27.673	11.21	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			380.33380	338.813	10.41	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			34.73380	40.613	10.41	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			0.29360	0.412	22.14	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,464.69360	2,512.212	22.14	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Call			159.26400	135.567	11.27	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Put			161.76400	185.467	11.27	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Call			27.24080	21.365	14.98	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Put			729.74080	771.265	14.98	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,851.20470	2,803.805	22.37	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.00470	0.006	22.37	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			128.37730	108.792	11.81	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			227.17730	254.992	11.81	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			438.37340	398.376	10.58	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			44.67340	52.076	10.58	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			244.24480	214.546	11.01	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			138.64480	156.446	11.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,177.63620	2,130.180	17.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			0.13620	0.180	17.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			2,087.67770	2,040.234	17.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			0.17770	0.234	17.56	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,678.10900	1,630.785	15.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			0.60900	0.785	15.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,618.23190	1,570.940	15.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			0.73190	0.940	15.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,627.54180	2,580.058	20.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.04180	0.058	20.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,398.95000	1,351.842	14.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			1.45000	1.842	14.47	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,299.48860	1,252.514	14.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			1.98860	2.514	14.02	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,738.00720	1,690.656	15.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			0.50720	0.656	15.99	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,130.92810	1,084.296	13.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			3.42810	4.296	13.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			1,081.47200	1,034.934	12.99	0.00	0	2,995

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			3.97200	4.934	12.99	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,578.32790	1,531.061	15.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			0.82790	1.061	15.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			845.73270	799.843	11.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			8.23270	9.843	11.70	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			835.99360	790.141	11.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			8.49360	10.141	11.65	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,180.41820	1,133.666	13.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			2.91820	3.666	13.48	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			806.82980	761.094	11.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			9.32980	11.094	11.49	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			787.43570	741.783	11.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			9.93570	11.783	11.38	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			884.77220	838.745	11.92	0.00	0	2,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			7.27220	8.745	11.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			739.14170	693.720	11.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			11.64170	13.720	11.11	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			700.72930	655.518	10.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			13.22930	15.518	10.90	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			826.26320	780.448	11.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			8.76320	10.448	11.59	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			672.07030	627.035	10.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			14.57030	17.035	10.74	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			643.55570	598.712	10.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			16.05570	18.712	10.57	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			748.77700	703.306	11.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			11.27700	13.307	11.16	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			569.76390	525.873	10.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			22.26390	25.873	10.36	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			509.46710	467.235	10.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			31.96710	37.235	10.48	0.00	0	22,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			691.16140	646.007	10.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			13.66140	16.007	10.84	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			476.28470	435.179	10.55	0.00	0	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			38.78470	45.179	10.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			468.14680	427.342	10.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			40.64680	47.342	10.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			596.39780	551.917	10.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			18.89780	21.917	10.31	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			428.45620	389.276	10.66	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			50.95620	59.276	10.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Call			420.72650	381.893	10.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Put			53.22650	61.893	10.67	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			484.48670	443.088	10.53	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			36.98670	43.088	10.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			405.48210	367.366	10.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			57.98210	67.366	10.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			390.53260	353.161	10.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			63.03260	73.161	10.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			444.12790	404.274	10.62	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			46.62790	54.274	10.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			354.49690	319.094	10.83	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			76.99690	89.094	10.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			333.82230	299.671	10.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			86.32230	99.671	10.89	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			413.06730	374.590	10.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			55.56730	64.590	10.69	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			320.44460	287.152	10.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			92.94460	107.152	10.92	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			313.87990	281.022	10.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			96.37990	111.022	10.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			383.17130	346.181	10.76	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			65.67130	76.181	10.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			252.84430	224.522	11.11	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			135.34430	154.522	11.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			247.20860	219.351	11.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			139.70860	159.351	11.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Call			327.09180	293.367	10.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Put			89.59180	103.367	10.90	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			230.81190	204.355	11.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			153.31190	174.355	11.18	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			225.51570	199.528	11.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			158.01570	179.528	11.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			288.45120	257.375	11.01	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			110.95120	127.375	11.01	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			205.18490	181.061	11.27	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			177.68490	201.061	11.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			184.66950	162.428	11.52	0.00	0	2,931
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			207.16950	232.428	11.52	0.00	0	750
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Call			236.19160	209.268	11.17	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Put			148.69160	169.268	11.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Call			149.50110	130.716	12.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Put			272.00110	300.716	12.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Call			140.33420	122.497	12.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Put			292.83420	322.497	12.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Call			215.18180	190.127	11.24	0.00	0	11,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Put			167.68180	190.127	11.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			121.14250	105.361	12.49	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			343.64250	375.361	12.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Call			106.90100	92.708	12.78	0.00	0	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Put			389.40100	422.708	12.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Call			166.15880	145.700	11.76	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Put			238.65880	265.700	11.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			88.82910	76.734	13.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			461.32910	496.734	13.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			78.66770	67.794	13.50	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			511.16770	547.794	13.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			137.40950	119.879	12.19	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			299.90950	329.879	12.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			74.07990	63.769	13.65	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			536.57990	573.769	13.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Call			59.88130	51.258	14.19	0.00	0	1,670
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Put			632.38130	671.258	14.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			98.41530	85.196	12.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			420.91530	455.196	12.97	0.00	0	600
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			48.98890	41.607	14.74	0.00	0	38,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Put			731.48890	771.607	14.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Call			45.63970	38.652	14.94	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Put			768.13970	808.651	14.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			75.57520	65.080	13.60	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			528.07520	565.080	13.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			41.84440	35.309	15.19	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			814.34440	855.309	15.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			38.43740	32.315	15.44	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			860.93740	902.315	15.44	0.00	0	598
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Call			56.64160	48.382	14.34	0.00	0	4,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Put			659.14160	698.382	14.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			32.61950	27.221	15.94	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			955.11950	997.221	15.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			24.02860	19.248	16.73	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,136.52860	1,179.248	16.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Call			42.57150	35.948	15.14	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Put			805.07150	845.948	15.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			16.49440	11.028	16.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,338.99440	1,381.028	16.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			7.33490	2.755	17.55	0.00	0	36,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,829.83490	1,872.755	17.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			37.79900	31.755	15.49	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			870.29900	911.755	15.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			5.19440	1.387	17.82	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,067.69440	2,111.386	17.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			5.05340	1.309	17.85	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,087.55340	2,131.309	17.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			23.59140	18.752	16.74	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,146.09140	1,188.752	16.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			0.34090	0.940	23.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,022.84090	3,070.940	23.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			0.30730	0.946	23.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,052.80730	3,100.946	23.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			6.71080	2.322	17.62	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			1,889.21080	1,932.322	17.62	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,677.53680	2,630.051	20.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.03680	0.051	20.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.03670	0.438	25.01	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,662.53670	3,710.438	25.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			2.34540	0.874	19.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,424.84540	2,470.874	19.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,177.51060	3,130.016	22.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.01060	0.016	22.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,727.53250	2,680.045	20.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.03250	0.045	20.68	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Call			214.52810	188.216	11.22	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Put			181.42810	202.616	11.22	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Call			42.75100	36.336	15.31	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Put			849.65100	890.736	15.31	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			1.64500	1.043	20.28	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,618.54500	2,665.443	20.28	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			435.30270	396.702	10.60	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			52.20270	61.102	10.60	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			211.05270	188.954	11.39	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			212.75270	238.154	11.39	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,898.33550	2,850.856	20.37	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.03550	0.056	20.37	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			21.42520	12.654	22.87	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,019.32520	3,058.654	22.87	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,972.40620	2,924.383	19.28	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.30620	0.383	19.28	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			550.13390	511.744	10.58	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			78.03390	87.744	10.58	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			302.38660	274.755	11.22	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			230.28660	250.755	11.22	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			618.25080	580.506	10.66	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			90.95080	101.806	10.66	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			37.31570	28.731	24.10	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,210.01570	3,250.031	24.10	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,029.81740	2,981.715	18.86	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.61740	1.015	18.86	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			402.79170	373.538	11.42	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			223.59170	242.838	11.42	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			370.15040	342.526	11.58	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			258.95040	279.926	11.58	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,078.23650	1,029.262	11.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			33.53650	33.462	11.05	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			916.07470	868.984	10.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			51.37470	53.184	10.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			704.06900	661.619	10.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.49270	0.948	19.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			2.81730	4.614	16.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,871.58040	1,824.437	14.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			6.88040	8.637	14.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			74.77890	68.798	17.89	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,760.07890	1,802.998	17.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,365.19270	3,316.748	19.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,885.96250	2,928.227	22.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.58560	0.334	24.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,635.88560	7,684.533	24.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			177.37710	164.971	14.30	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			812.67710	849.171	14.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,367.51730	2,320.414	16.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,349.66320	1,390.726	16.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			77.46090	71.310	17.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,712.76090	1,755.510	17.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			296.05410	276.023	12.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			431.35410	460.223	12.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			50.66250	44.027	22.61	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			501.18150	531.916	12.85	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			205.37220	191.126	13.76	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			690.67220	725.326	13.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			524.91140	491.739	11.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			170.21140	185.939	11.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			104.36320	96.526	16.44	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			306.58770	329.001	11.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			330.30370	308.224	12.13	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			365.60370	392.424	12.13	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			594.84070	559.149	10.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			130.14070	143.350	10.94	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			265.88150	247.716	12.85	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			162.44180	177.707	11.13	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			530.99970	497.596	11.15	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			166.29970	181.796	11.15	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			907.27050	860.318	10.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			52.57050	54.518	10.86	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			371.28770	344.801	11.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			89.36900	95.819	10.63	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			671.93040	633.120	10.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			97.23040	107.320	10.71	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,285.37590	1,235.249	11.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			20.67590	19.449	11.43	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			537.14180	503.507	11.13	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			692.10190	650.591	10.70	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			105.80190	113.291	10.70	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			53.87810	44.724	24.98	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,517.57810	3,557.424	24.98	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			165.23320	154.395	15.05	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			1,009.03320	1,047.295	15.05	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	01/04/2015	Foreign Exchange Option	11.20	Call			455.92440	427.028	11.60	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			259.72440	279.928	11.60	0.00	0	22,187
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			65.24870	53.498	24.57	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,765.34870	3,803.198	24.57	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			767.96680	725.024	10.80	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			118.06680	124.724	10.80	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			839.04610	795.429	10.98	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			129.54610	135.830	10.98	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			70.54360	62.314	24.64	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,041.04360	4,082.714	24.64	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			686.01220	649.689	11.39	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			223.61220	237.489	11.39	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			674.63110	638.774	11.44	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			232.23110	246.574	11.44	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			524.33060	495.588	12.23	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			119.01860	125.399	11.11	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			123.23560	129.980	11.10	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			745.60530	706.998	11.12	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			183.20530	194.798	11.12	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			176.63380	167.086	17.04	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,634.23380	1,674.886	17.04	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			931.41860	887.599	11.11	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,834.42190	1,876.080	17.65	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			139.03540	131.409	18.32	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			2,056.63540	2,099.209	18.32	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			385.01580	364.532	13.41	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			632.61580	662.332	13.41	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			915.63560	872.180	11.10	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			639.76330	669.628	13.44	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			379.34230	359.155	13.47	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			646.94230	676.955	13.47	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			570.30810	539.199	11.97	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			327.90810	346.999	11.97	0.00	0	2,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			156.82190	148.280	17.65	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			381.93060	403.388	12.23	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			444.81920	421.314	12.81	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			502.41920	529.114	12.81	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			733.32770	695.168	11.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			190.92770	202.968	11.17	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			382.16330	361.828	13.44	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			909.05360	865.966	11.11	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			137.85360	145.166	11.11	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			72.49170	65.353	24.49	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,381.29170	4,424.553	24.49	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			85.39970	79.886	24.61	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,595.59970	4,641.086	24.61	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			987.20500	941.683	11.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			147.40500	152.883	11.20	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,057.10700	1,011.258	11.33	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			154.80700	160.458	11.33	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			88.58480	81.442	24.35	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,886.28480	4,930.642	24.35	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			388.54900	370.516	15.36	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			1,147.54900	1,181.316	15.36	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			299.46490	284.805	16.84	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,618.46490	1,655.605	16.84	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			198.35390	191.501	21.61	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			3,037.35390	3,082.301	21.61	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			682.67530	651.810	12.58	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			441.67530	462.610	12.58	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			678.40840	647.705	12.61	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			447.40840	468.505	12.61	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			506.38680	483.009	13.97	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			765.38680	793.809	13.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			968.49410	924.789	11.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			207.49410	215.589	11.44	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			954.57870	911.140	11.45	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			213.57870	221.940	11.45	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			686.97500	655.951	12.55	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			435.97500	456.751	12.55	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,288.97680	1,238.418	11.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			107.97680	109.218	11.28	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,254.37470	1,206.446	11.30	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			113.37470	117.246	11.30	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,131.68180	1,085.463	11.41	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			160.48180	166.363	11.41	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			99.59570	88.610	24.20	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,128.39570	5,169.510	24.20	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			112.28640	104.113	24.29	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,256.38640	5,300.813	24.29	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,201.97540	1,155.550	11.51	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			166.07540	172.250	11.51	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,267.41730	1,221.166	11.59	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			170.81730	177.066	11.59	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			101.15080	95.873	23.99	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,654.55080	5,701.773	23.99	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			230.13100	238.549	11.78	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			26.12380	25.758	14.02	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,758.73120	2,705.023	13.81	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			27.43120	26.123	13.81	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,710.10190	2,655.390	13.61	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			28.80190	26.490	13.61	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,161.43100	1,117.449	11.78	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,807.42380	2,754.658	14.02	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	10.80	Call			1,326.93450	1,280.782	11.63	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			173.93450	180.182	11.63	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,090.49820	1,048.436	11.92	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			277.49820	287.836	11.92	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			97.93720	88.038	23.63	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,014.93720	6,057.438	23.63	0.00	0	0
Total \$ / R Option											0.00	0	1,675,032
Total \$ / R											514,878,799.60	46,264	2,795,458
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			11.13000		11.17750			0.00	0	1,510
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.31580		11.36470			0.00	0	194
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.49220		11.54240			0.00	0	93
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			11.68920		11.74100			0.00	0	15
Total \$ / R MAXI Future											0.00	0	1,812
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			29,990.95290	32,987.911	12.19	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			13,454.63910	11,731.961	12.24	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			30,704.63910	33,731.961	12.24	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			13,174.69360	11,481.758	12.29	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			31,424.69360	34,481.758	12.29	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			49,275.26080	45,106.728	10.51	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			3,525.26080	4,106.728	10.51	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			13,740.95290	11,987.911	12.19	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			38,050.06870	35,356.378	11.73	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			29,580.06870	31,776.378	11.73	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			20,343.50440	22,102.054	11.33	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			47,252.80540	44,144.620	11.35	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			20,782.80540	22,564.620	11.35	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			46,697.40500	43,612.478	11.38	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			21,227.40500	23,032.478	11.38	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			47,813.50440	44,682.053	11.33	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			33,313.01830	35,245.865	11.99	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			57,512.31190	54,377.639	11.94	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			32,272.31190	34,157.639	11.94	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			57,030.81430	53,919.909	11.97	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			32,790.81430	34,699.909	11.97	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			56,553.01830	53,465.865	11.99	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			59,965.93480	57,209.752	13.15	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			56,865.93480	59,289.752	13.15	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			60,699.21590	57,908.837	13.10	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			55,599.21590	57,988.837	13.10	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			60,331.13640	57,555.896	13.12	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			56,231.13640	58,635.896	13.12	0.00	0	0
Total \$ / R MAXI Option											0.00	0	420

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI											0.00	0	2,232
£ / R	On	12/12/2014	Foreign Exchange Future			17.94570		17.98220			17,945.70	1	34,259
£ / R	On	23/01/2015	Foreign Exchange Future			18.07570		18.11260			0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Future			18.22990		18.26770			0.00	0	2,572
£ / R	On	12/06/2015	Foreign Exchange Future			18.49450		18.53390			0.00	0	1,775
£ / R	On	14/09/2015	Foreign Exchange Future			18.78830		18.83010			18,788,300.00	1,000	1,005
Total £ / R Future											18,806,245.70	1,001	39,611
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Call			46.79440	41.347	13.35	0.00	0	16,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Put			1,254.59440	1,285.647	13.35	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Call			37.40950	33.062	13.69	0.00	0	5,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Put			1,395.20950	1,427.362	13.69	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Call			621.33870	593.919	10.36	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Put			89.13870	98.219	10.36	0.00	0	2,500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			555.81070	529.702	10.44	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			113.61070	124.002	10.44	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			135.45420	123.502	11.88	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			653.25420	677.802	11.88	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			548.78620	522.827	10.45	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			116.58620	127.127	10.45	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			541.81410	516.002	10.46	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			119.61410	130.302	10.46	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.35	Call			698.78610	669.968	10.27	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.35	Put			66.58610	74.268	10.27	0.00	0	10,000
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			14.53270	13.180	17.57	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,621.93270	3,657.480	17.57	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			150.68510	139.271	13.04	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,148.08510	1,173.571	13.04	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			23.92700	21.386	16.26	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,951.32700	2,985.686	16.26	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			14.62330	13.260	17.51	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,602.02330	3,637.560	17.51	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			244.22960	229.155	12.14	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			761.62960	783.455	12.14	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			153.95450	142.426	13.01	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,131.35450	1,156.726	13.01	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			152.31100	140.840	13.03	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,139.71100	1,165.140	13.03	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			368.79180	349.566	11.31	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			476.19180	493.866	11.31	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			278.21010	261.915	11.88	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			665.61010	686.215	11.88	0.00	0	4,700
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,285.08920	1,309.376	13.60	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			259.09410	245.720	13.63	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,301.39410	1,325.820	13.63	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	19.00	Call			322.00050	306.990	13.10	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,054.30050	1,077.090	13.10	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			262.78920	249.276	13.60	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			260.93430	247.493	13.62	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,293.23430	1,317.593	13.62	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			610.80140	612.294	13.08	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			936.90140	977.794	13.08	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			617.04010	618.488	13.04	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			923.14010	963.989	13.04	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			613.91420	615.379	13.06	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			930.01420	970.879	13.06	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,001.66550	1,033.445	13.31	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			878.34220	868.370	13.32	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,008.24220	1,040.070	13.32	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			885.21280	875.136	13.29	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			995.11280	1,026.836	13.29	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			881.76550	871.745	13.31	0.00	0	0
Total £ / R Option											0.00	0	68,012
Total £ / R											18,806,245.70	1,001	107,623
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10415		0.10482			0.00	0	15,519
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10601		0.10669			0.00	0	75
Total ¥ / R Future											0.00	0	15,594
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			4.19760	1.274	14.88	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,522.49760	1,586.574	14.88	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			501.47520	434.761	8.98	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			19.77520	20.061	8.98	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			53.92740	36.871	13.09	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			572.22740	622.171	13.09	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,676.08910	1,607.465	12.86	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			6.78910	6.665	12.86	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			743.68300	679.918	10.89	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			74.38300	79.118	10.89	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			235.23200	203.620	13.52	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			565.93200	602.820	13.52	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	15,594
€ / R	On	27/10/2014	Foreign Exchange Future			14.11300		14.16990			0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Future			14.11780		14.17460			0.00	0	2,000
€ / R	On	26/11/2014	Foreign Exchange Future			14.18470		14.24220			0.00	0	2,000
€ / R	On	12/12/2014	Foreign Exchange Future			14.22450		14.28210			4,509,166.50	317	74,129
€ / R	On	16/03/2015	Foreign Exchange Future			14.47190		14.53130			0.00	0	28,443

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 Future			14.70850		14.77020			0.00	0	1,200
€ / R	On	14/09/2015	Foreign Exchange Future			14.97660		15.04140			0.00	0	122
Total € / R Future											4,509,166.50	317	107,894
€ / R	On	27/10/2014	Foreign Exchange Option	14.00	Call			203.55440	142.168	9.27	0.00	0	5,000
€ / R	On	27/10/2014	Foreign Exchange Option	14.00	Put			33.65440	29.168	9.27	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.34	Call			47.12660	25.882	11.23	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.34	Put			212.52660	248.082	11.23	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.35	Call			44.78740	24.329	11.27	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.35	Put			220.18740	256.529	11.27	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.36	Call			42.55030	22.860	11.32	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.36	Put			227.95030	265.060	11.32	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Call			157.57520	133.091	11.11	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Put			255.37520	288.391	11.11	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Call			154.07360	129.998	11.15	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Put			261.87360	295.298	11.15	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Call			150.64330	126.973	11.18	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Put			268.44330	302.273	11.18	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			800.10200	743.748	9.83	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			400.35420	358.986	10.37	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			108.25420	124.486	10.37	0.00	0	4,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Call			49.88830	42.365	13.70	0.00	0	4,500
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			611.49410	562.546	10.06	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			39.39410	48.046	10.06	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			35.01010	29.625	14.48	0.00	0	7,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			37.77320	46.194	10.05	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			586.66420	538.428	10.10	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			44.56420	53.928	10.10	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			2,025.41420	2,081.320	16.79	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Call			302.92260	266.560	10.54	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Put			170.82260	192.060	10.54	0.00	0	3,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Put			917.78830	967.865	13.70	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			39.72740	33.655	14.19	0.00	0	25,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			1,047.62740	1,099.155	14.19	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			18.00200	19.248	9.83	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			628.30380	578.897	10.04	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			36.20380	44.397	10.04	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			619.87320	570.694	10.05	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			1,122.91010	1,175.125	14.48	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			7.51420	5.820	16.79	0.00	0	1,737
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			288.90920	266.429	12.45	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			697.60920	734.529	12.45	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			273.85020	252.224	12.60	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			742.55020	780.324	12.60	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			283.78630	261.597	12.50	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			712.48630	749.696	12.50	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	16/03/2015	Foreign Exchange Option	15.28	Call			214.75980	196.800	13.30	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			963.45980	1,004.900	13.30	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			692.00060	649.752	10.60	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			180.70060	197.852	10.60	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			286.33270	264.002	12.47	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			705.03270	742.102	12.47	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			178.89830	163.536	13.85	0.00	0	7,100
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,147.59830	1,191.636	13.85	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			843.25860	796.921	10.27	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			111.95860	125.021	10.27	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			261.99890	241.051	12.72	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			780.69890	819.151	12.72	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			704.88280	662.263	10.57	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			173.58280	190.363	10.57	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			209.38570	191.802	13.37	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			988.08570	1,029.902	13.37	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,021.77360	1,059.824	13.49	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			386.57520	362.685	13.44	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,006.37520	1,044.185	13.44	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			384.26540	360.494	13.46	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,014.06540	1,051.994	13.46	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			381.97360	358.323	13.49	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			658.20140	627.247	13.14	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			856.80140	890.647	13.14	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			654.99720	624.178	13.16	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			863.59720	897.578	13.16	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			651.81310	621.128	13.18	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			870.41310	904.528	13.18	0.00	0	0
Total € / R Option											0.00	0	125,437
Total € / R											4,509,166.50	317	233,331
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.74260		9.76050			876,834.00	90	12,064
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.83870		9.85740			0.00	0	7,626
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.93030		9.94980			0.00	0	2,800
AU\$ / R	On	14/09/2015	Foreign Exchange Future			10.03680		10.05730			0.00	0	600
Total AU\$ / R Future											876,834.00	90	23,090
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			1,042.70240	1,059.847	12.36	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			217.44060	200.300	8.35	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			66.94060	67.700	8.35	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			339.33730	321.105	8.46	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			231.29120	213.934	8.36	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			60.79120	61.334	8.36	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			224.31150	207.059	8.35	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			63.81150	64.459	8.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			993.22960	1,010.256	12.15	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			3.20240	2.447	12.36	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			112.31550	98.504	8.42	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			151.81550	155.904	8.42	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			44.83050	36.586	9.28	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			334.33050	343.986	9.28	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			3.72960	2.856	12.15	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			28.83730	28.505	8.46	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			350.43620	352.680	10.52	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			204.46200	188.143	10.55	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			357.06200	359.443	10.55	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			211.26340	194.673	10.50	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			343.86340	345.973	10.50	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			207.83620	191.380	10.52	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			553.23300	559.647	11.94	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			260.05990	247.058	11.96	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			560.25990	566.758	11.96	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			257.12120	244.202	11.98	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			567.32120	573.902	11.98	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			263.03300	249.947	11.94	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			651.00540	661.268	12.50	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			354.45110	344.108	12.46	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			637.15110	647.308	12.46	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			351.36380	341.074	12.48	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			644.06380	654.274	12.48	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			348.30540	338.068	12.50	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											876,834.00	90	24,095
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.85780		9.92770			0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.99770		10.07000			0.00	0	100
Total CAD/ R Future											0.00	0	100
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			109.89940	80.894	9.08	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			172.19940	213.094	9.08	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			106.34680	78.075	9.12	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			178.64680	220.275	9.12	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			102.89840	75.347	9.16	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			185.19840	227.547	9.16	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			284.83740	325.718	10.44	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			252.60060	220.301	10.38	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			272.60060	312.601	10.38	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			248.68780	216.832	10.41	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			278.68780	319.132	10.41	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			244.83740	213.418	10.44	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
Total CAD/ R Option								0.00	0	0
Total CAD/ R								0.00	0	100
CF CANDCO n 12/12/2014 Foreign Exchange Future			22.52340		-27.83460			0.00	0	1,942
Total CF CANDO CAF C Future								0.00	0	1,942
Total CF CANDO CAF C								0.00	0	1,942
CF CANDCO n 12/12/2014 Foreign Exchange Future			914.28720		959.63160			0.00	0	26,600
Total CF CANDO CAF E Future								0.00	0	26,600
Total CF CANDO CAF E								0.00	0	26,600
CF CANDCO n 12/12/2014 Foreign Exchange Future			1,012.10200		1,057.69420			0.00	0	2,913
Total CF CANDO CAF H Future								0.00	0	2,913
Total CF CANDO CAF H								0.00	0	2,913
CF CANDCO n 12/12/2014 Foreign Exchange Future			168.94070		-147.74120			0.00	0	4,362
Total CF CANDO CAF J Future								0.00	0	4,362
Total CF CANDO CAF J								0.00	0	4,362
CF CANDCO n 12/12/2014 Foreign Exchange Future			828.27510		874.31490			0.00	0	1,871
Total CF CANDO CAF K Future								0.00	0	1,871
Total CF CANDO CAF K								0.00	0	1,871
CHF / R On 12/12/2014 Foreign Exchange Future			11.79460		11.82440			0.00	0	6,752
CHF / R On 16/03/2015 Foreign Exchange Future			12.00470		12.03610			0.00	0	2,333
Total CHF / R Future								0.00	0	9,085
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Call			81.39090	73.839	12.68	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Put			496.99090	519.239	12.68	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Call			79.58340	72.163	12.71	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Put			505.18340	527.563	12.71	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Call			77.81450	70.524	12.74	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Put			513.41450	535.924	12.74	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			135.22240	127.078	14.61	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			1,089.12240	1,112.378	14.61	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			133.86800	125.789	14.64	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			1,097.76800	1,121.089	14.64	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			132.52940	124.516	14.66	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			1,106.42940	1,129.816	14.66	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 CHF / R Option								0.00	0	0
Total CHF / R								0.00	0	9,085
CNH / R On 12/12/2014 Foreign Exchange Future			1.80730		1.81320			0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Future			1.82500		1.83110			0.00	0	0
Total CNH / R Future								0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.76	Call			624.93310	572.486	10.08	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.76	Put			92.93310	99.486	10.08	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.74	Call			786.41860	730.653	10.06	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.74	Put			54.41860	57.653	10.06	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.75	Call			703.70540	649.419	10.07	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.75	Put			71.70540	76.419	10.07	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.80	Put			372.02940	382.513	10.85	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.81	Call			629.43530	583.895	10.98	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.81	Put			418.43530	433.895	10.98	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.79	Call			739.81840	690.710	10.85	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.79	Put			328.81840	340.710	10.85	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.80	Call			683.02940	632.513	10.85	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			0.12410		0.12460			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			0.06630		0.06650			0.00	0	17
Total NGN / R Future								0.00	0	17
Total NGN / R								0.00	0	17
QUANTO € On 12/12/2014 Foreign Exchange Future			1.27800		1.27780			0.00	0	25
QUANTO € On 16/03/2015 Foreign Exchange Future			1.27890		1.27860			0.00	0	0
Total QUANTO € / \$ Future								0.00	0	25
Total QUANTO € / \$								0.00	0	25
RAIN On 12/12/2014 Foreign Exchange Future			21,173.11000		21,256.67000			0.00	0	0
Total RAIN Future								0.00	0	0
Total RAIN								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	12/12/2014	Foreign Exchange Future			4.89010		4.91120			0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Future			4.86820		4.89100			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			22.52110	17.755	6.73	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			91.32110	107.655	6.73	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			20.20690	16.000	6.81	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			99.00690	115.900	6.81	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			18.11170	14.417	6.90	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			106.91170	124.317	6.90	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Call			57.93630	49.862	7.94	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			156.93630	171.662	7.94	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			55.05130	47.369	7.98	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			164.05130	179.169	7.98	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			52.29470	44.994	8.03	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			171.29470	186.794	8.03	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			1.71450		1.72370			0.00	0	13
Total ZMW / R Future											0.00	0	13
Total ZMW / R											0.00	0	13
Total Futures											539 071 045.80	47,672	1,355,364
Total Options											0.00	0	1,869,906
Grand Total:											539,071,045.80	47,672	3,225,270