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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 29/10/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 29/10/2014 Foreign Exchange Future			10.85650		10.86140			19,932,534.00	1,836	0
\$ / R On 30/10/2014 Foreign Exchange Future			10.85040		10.86140			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			10.85580		10.86850			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			10.85760		10.87030			0.00	0	424
\$ / R On 10/11/2014 Foreign Exchange Future			10.86650		10.87920			0.00	0	1,338
\$ / R On 12/11/2014 Foreign Exchange Future			10.87000		10.88270			0.00	0	711
\$ / R On 25/11/2014 Foreign Exchange Future			10.89300		10.90590			0.00	0	0
\$ / R On 26/11/2014 Foreign Exchange Future			10.89480		10.90760			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			10.89830		10.91120			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			10.92030		10.93290			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			10.92210		10.93470			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			10.92390		10.93650			330,142,105.80	30,222	963,249
\$ / R On 15/12/2014 Foreign Exchange Future			10.92940		10.94190			0.00	0	0
\$ / R On 19/12/2014 Foreign Exchange Future			10.93670		10.94910			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			10.94400		10.95630			0.00	0	440
\$ / R On 28/01/2015 Foreign Exchange Future			11.01250		11.02550			0.00	0	2,300
\$ / R On 25/02/2015 Foreign Exchange Future			11.06630		11.07890			0.00	0	2,421
\$ / R On 26/02/2015 Foreign Exchange Future			11.06820		11.08080			0.00	0	0
\$ / R On 27/02/2015 Foreign Exchange Future			11.07010		11.08270			0.00	0	0
\$ / R On 16/03/2015 Foreign Exchange Future			11.10280		11.11500			108,363,328.00	9,760	113,514
\$ / R On 27/03/2015 Foreign Exchange Future			11.12390		11.13590			0.00	0	2,435

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 Future			11.13350		11.14550			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.18540		11.19680			0.00	0	2,450
\$ / R	On	27/05/2015	Foreign Exchange Future			11.24270		11.25390			0.00	0	1,375
\$ / R	On	12/06/2015	Foreign Exchange Future			11.27430		11.28550			450,972.00	40	24,091
\$ / R	On	26/06/2015	Foreign Exchange Future			11.30200		11.31310			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.36730		11.37830			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.42670		11.43830			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.46370		11.47550			0.00	0	3,385
\$ / R	On	28/09/2015	Foreign Exchange Future			11.49250		11.50460			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.55410		11.56670			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.61650		11.62900			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			11.65240		11.66480			0.00	0	2,400
\$ / R	On	21/12/2015	Foreign Exchange Future			11.67480		11.68720			0.00	0	0
Total \$ / R Future											458,888,939.80	41,858	1,126,719
\$ / R	On	29/10/2014	Foreign Exchange Option	11.69	Call			0.01180	0.000	11.10	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.69	Put			828.61180	833.500	11.10	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			0.00000	0.000	11.10	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,468.60000	2,473.500	11.10	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.15	Call			0.19760	0.000	11.10	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.15	Put			288.79760	293.500	11.10	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			0.06090	0.000	11.10	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			388.66090	393.500	11.10	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,561.40000	2,556.500	11.10	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	11.10	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			68.35790	56.500	11.10	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			6.95790	0.000	11.10	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.08	Call			0.52880	0.000	11.10	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.08	Put			219.12880	223.500	11.10	0.00	0	0
\$ / R	On	30/10/2014	Foreign Exchange Option	11.50	Call			0.05270	0.008	31.07	0.00	0	6,000
\$ / R	On	30/10/2014	Foreign Exchange Option	11.50	Put			638.65270	649.608	31.07	0.00	0	6,000
\$ / R	On	30/10/2014	Foreign Exchange Option	11.36	Call			0.11950	0.013	25.72	0.00	0	0
\$ / R	On	30/10/2014	Foreign Exchange Option	11.36	Put			498.71950	509.613	25.72	0.00	0	6,000
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			708.52930	695.939	17.92	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			0.02930	0.138	17.92	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	10.98	Call			24.52890	20.298	11.49	0.00	0	8,000
\$ / R	On	04/11/2014	Foreign Exchange Option	10.98	Put			136.02890	144.498	11.49	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			0.07320	0.026	21.24	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,041.57320	1,054.226	21.24	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			147.69740	133.907	11.19	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			27.39740	26.307	11.19	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			5.50310	4.034	13.43	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			335.20310	346.434	13.43	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	10.97	Call			48.04640	43.043	10.76	0.00	0	5,000
\$ / R	On	10/11/2014	Foreign Exchange Option	10.97	Put			138.84640	146.543	10.76	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	11.18	Call			13.60790	11.166	12.12	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	10/11/2014	Foreign Exchange Option	11.18	Put			314.40790	324.666	12.12	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Call			153.10220	143.513	10.83	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Put			50.40220	53.513	10.83	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			180.83320	172.306	10.21	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			74.93320	79.306	10.21	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			0.25880	0.188	25.96	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,704.35880	2,717.188	25.96	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Call			53.47640	49.309	11.65	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Put			295.87640	304.509	11.65	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Call			4.90460	4.115	15.21	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Put			947.30460	959.315	15.21	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			41.82130	38.381	12.21	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			380.62130	390.081	12.21	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,611.20780	2,598.300	18.13	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.00780	0.000	18.13	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			238.92680	229.752	10.16	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			86.02680	89.451	10.16	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			108.87390	103.916	11.13	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			244.17390	251.816	11.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,846.57600	1,833.979	16.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			0.07600	0.079	16.17	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,377.06270	1,364.522	14.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			0.56270	0.622	14.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,386.51410	2,373.914	18.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.01410	0.014	18.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,936.55180	1,923.953	16.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			0.05180	0.053	16.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,058.59420	1,046.069	13.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			2.09420	2.168	13.03	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,496.83750	1,484.268	14.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			0.33750	0.368	14.89	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,436.93580	1,424.379	14.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			0.43580	0.479	14.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			840.47640	827.932	11.55	0.00	0	2,995
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			3.97640	4.032	11.55	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,337.16710	1,324.640	14.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			0.66710	0.740	14.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,157.93410	1,145.514	13.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			1.43410	1.613	13.64	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			595.52510	582.916	9.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			9.02510	9.016	9.88	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			939.44630	926.915	12.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			2.94630	3.015	12.22	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			889.91650	877.380	11.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			3.41650	3.480	11.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			547.27500	536.559	9.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			10.77500	12.660	9.92	0.00	0	7,300

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	10.30	Call			644.09430	631.493	10.21	0.00	0	2,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			7.59430	7.593	10.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			605.21560	592.597	9.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			8.71560	8.697	9.94	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			466.24390	456.073	9.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			19.74390	22.173	9.99	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			585.84730	573.566	9.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			9.34730	9.665	9.89	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			566.53180	554.980	9.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			10.03180	11.080	9.90	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			414.90360	405.050	10.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			28.40360	31.150	10.03	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			510.72930	500.267	9.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			14.22930	16.367	9.95	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			501.72060	491.318	9.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			15.22060	17.418	9.95	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			298.69270	289.415	10.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			62.19270	65.515	10.15	0.00	0	22,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			457.52330	447.408	9.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			21.02330	23.508	9.99	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			440.27270	430.266	10.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			23.77270	26.366	10.01	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			264.45100	255.298	10.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			77.95100	81.398	10.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			374.08750	364.464	10.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			37.58750	40.564	10.07	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			350.55330	341.049	10.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			44.05330	47.149	10.09	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Call			226.62850	217.595	10.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Put			100.12850	103.695	10.23	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			277.85710	268.658	10.17	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			71.35710	74.758	10.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			271.10560	261.928	10.18	0.00	0	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			74.60560	78.029	10.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			203.44640	194.487	10.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			116.94640	120.587	10.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			245.08710	235.996	10.21	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			88.58710	92.096	10.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			232.67940	223.628	10.22	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			96.17940	99.728	10.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			162.00080	155.113	10.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			155.50080	161.213	10.45	38,324,109.32	237,723	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			220.67830	211.664	10.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			104.17830	107.764	10.24	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			214.83170	205.836	10.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			108.33170	111.936	10.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			148.72220	143.215	10.60	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	10.96	Put			172.22220	179.315	10.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			197.90620	188.967	10.27	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			121.40620	125.067	10.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			176.77600	167.915	10.30	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			140.27600	144.015	10.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			111.53560	106.612	11.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			245.03560	252.712	11.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Call			157.27600	151.049	10.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Put			160.77600	167.149	10.50	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			152.65230	147.083	10.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			166.15230	173.183	10.55	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			100.46830	95.726	11.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			273.96830	281.826	11.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			133.96120	128.684	10.80	0.00	0	37,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			197.46120	204.784	10.80	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			114.49130	109.520	11.10	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			237.99130	245.620	11.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			79.55390	75.175	11.79	0.00	0	2,931
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			343.05390	351.275	11.79	0.00	0	750
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Call			105.85270	101.022	11.24	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Put			259.35270	267.122	11.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			103.12500	98.338	11.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			266.62500	274.438	11.29	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Call			57.18710	53.275	12.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Put			450.68710	459.375	12.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Call			95.36700	90.710	11.44	0.00	0	11,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Put			288.86700	296.810	11.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			90.53560	85.961	11.54	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			304.03560	312.061	11.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Call			41.59890	38.133	13.09	0.00	0	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Put			565.09890	574.233	13.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Call			69.98530	65.793	12.04	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Put			383.48530	391.893	12.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Call			61.65560	57.641	12.29	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Put			425.15560	433.741	12.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			29.22690	26.590	13.87	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			702.72690	712.690	13.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			55.77780	51.900	12.49	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			459.27780	468.000	12.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			48.10020	44.421	12.79	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			511.60020	520.521	12.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Call			21.38930	19.363	14.60	0.00	0	1,670
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Put			834.88930	845.463	14.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			37.82420	34.569	13.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			601.32420	610.669	13.30	0.00	0	600
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			33.59650	30.639	13.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			647.09650	656.739	13.56	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	11.90	Call			15.62960	14.088	15.39	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Put			979.12960	990.188	15.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			27.92100	25.383	13.98	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			721.42100	731.483	13.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			27.29380	24.803	14.03	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			730.79380	740.903	14.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			12.83450	11.539	15.91	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,076.33450	1,087.639	15.91	0.00	0	598
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Call			20.05330	18.137	14.76	0.00	0	4,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Put			863.55330	874.237	14.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			16.95740	15.301	15.18	0.00	0	38,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Put			940.45740	951.401	15.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			5.62930	4.725	16.44	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,359.12930	1,370.825	16.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Call			14.42820	12.992	15.60	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Put			1,017.92820	1,029.092	15.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			14.14610	12.735	15.65	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			1,027.64610	1,038.835	15.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			0.61510	0.517	17.75	0.00	0	36,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,064.11510	2,076.617	17.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			12.59080	11.193	15.93	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,086.09080	1,097.293	15.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			10.04720	8.501	16.09	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,173.54720	1,184.601	16.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			0.43410	0.443	19.28	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,323.93410	2,336.543	19.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			5.45870	4.580	16.46	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,368.95870	1,380.680	16.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			2.93760	2.454	16.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,566.43760	1,578.554	16.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			1.02710	0.745	26.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,294.52710	3,306.845	26.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			0.51010	0.430	17.86	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,124.01010	2,136.530	17.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			0.42510	0.435	19.11	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,303.92510	2,316.535	19.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.24160	0.149	26.73	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,903.74160	3,916.249	26.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			0.60630	0.596	22.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,664.10630	2,676.696	22.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			1.00370	0.804	26.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,264.50370	3,276.904	26.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,936.50730	2,923.911	23.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.00730	0.011	23.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,486.51250	2,473.913	19.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.01250	0.013	19.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,436.51330	2,423.913	19.26	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	Put			0.01330	0.013	19.26	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			0.73620	0.754	23.14	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,858.83620	2,871.354	23.14	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			239.91110	231.066	10.16	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			98.01110	101.666	10.16	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Call			96.51740	91.778	11.46	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Put			304.61740	312.378	11.46	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Call			15.22560	13.693	15.75	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Put			1,063.32560	1,074.293	15.75	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Call			103.58140	98.754	11.53	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Put			314.48140	322.054	11.53	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Call			71.40880	67.022	12.29	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Put			442.30880	450.322	12.29	0.00	0	10,000
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,656.30120	2,644.043	20.32	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.00120	0.043	20.32	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			101.72100	96.875	11.62	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			345.42100	352.876	11.62	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			174.74150	167.960	11.33	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			349.24150	355.460	11.33	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			0.64710	0.636	17.97	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,245.14710	3,258.136	17.97	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,725.71580	2,712.713	18.14	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.21580	0.213	18.14	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			352.80970	343.418	10.18	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			127.30970	130.918	10.18	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			15.27290	16.782	24.22	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,436.37290	3,450.482	24.22	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			424.01310	416.519	10.53	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			145.11310	150.219	10.53	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			254.50660	248.910	11.33	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			323.70660	330.711	11.33	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,781.61370	2,768.954	17.94	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.81370	0.754	17.94	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			233.92890	228.543	11.62	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			371.22890	378.443	11.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,035.80740	1,026.475	10.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			20.80740	23.675	10.73	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			835.05910	826.419	10.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			40.05910	43.619	10.44	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			680.42580	672.147	10.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,885.09700	7,897.318	24.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,115.77050	3,103.475	18.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.77050	0.675	18.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,118.73870	2,106.306	14.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			3.73870	3.506	14.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,982.20500	1,992.899	18.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,622.18900	1,610.374	12.90	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	Put			7.18900	7.574	12.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			32.07940	33.415	23.57	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,117.07940	3,130.615	23.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.09700	0.118	24.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			999.44240	1,008.388	14.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			66.00090	63.906	16.79	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,561.00090	1,571.106	16.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			48.89470	47.334	18.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,933.89470	1,944.534	18.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			47.20500	45.699	18.29	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			609.74480	617.773	12.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			172.84500	168.779	13.10	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			657.84500	665.979	13.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			132.65470	129.123	14.05	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			867.65470	876.323	14.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			114.44240	111.188	14.62	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			429.07370	436.558	11.96	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			216.84730	212.381	12.34	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			501.84730	509.581	12.34	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			193.26660	189.017	12.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			578.26660	586.217	12.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			184.74480	180.573	12.88	214,701.42	1,189	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			238.28700	244.665	10.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			358.32210	352.540	11.01	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			243.32210	249.740	11.01	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			353.41060	347.673	11.03	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			248.41060	254.873	11.03	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			244.07370	239.358	11.96	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			149.74880	155.141	10.60	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			468.62060	461.863	10.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			153.62060	159.063	10.62	189,125.79	1,189	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			410.56110	404.319	10.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			195.56110	201.519	10.81	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			363.28700	357.465	10.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			65.42580	69.347	10.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			672.15360	663.888	10.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			67.15360	71.088	10.19	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			499.86260	492.833	10.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			134.86260	140.033	10.52	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			474.74880	467.941	10.60	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			493.50580	488.160	10.69	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			157.60580	164.260	10.69	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			25.48920	27.592	24.84	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,739.58920	3,753.692	24.84	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			307.52030	302.949	11.58	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			362.02030	369.449	11.58	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			110.09940	107.301	15.40	0.00	0	22,187

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	12.24	Put			1,204.59940	1,213.801	15.40	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			560.83620	555.923	10.62	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			164.03620	170.523	10.62	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			34.45150	36.003	24.57	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,987.65150	4,000.603	24.57	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			42.86030	42.781	24.54	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,268.96030	4,280.081	24.54	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			625.43620	620.538	10.69	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			171.53620	177.838	10.69	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			548.22530	544.423	11.22	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			262.72530	270.123	11.22	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			509.04090	505.635	11.43	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			303.54090	311.335	11.43	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			499.69540	496.385	11.49	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			252.98040	260.279	11.17	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			2,276.48610	2,286.011	18.68	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			704.99520	699.598	10.56	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			149.49520	155.298	10.56	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			690.38220	685.127	10.55	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			154.88220	160.827	10.55	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			558.48040	554.579	11.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			800.44650	809.521	13.71	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			128.34910	126.554	17.35	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,842.84910	1,852.254	17.35	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			114.41660	112.686	17.99	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			2,048.91660	2,058.386	17.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			101.98610	100.311	18.68	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			638.78910	647.811	13.01	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			280.09210	277.964	13.64	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			784.59210	793.664	13.64	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			278.00820	275.881	13.68	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			792.50820	801.581	13.68	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			275.94650	273.821	13.71	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			314.19540	322.085	11.49	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			415.56640	413.068	12.02	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			430.06640	438.768	12.02	0.00	0	2,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			381.78900	379.438	12.35	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			496.28900	505.138	12.35	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			324.28910	322.111	13.01	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			690.12210	685.046	10.71	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			177.02210	183.046	10.71	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			46.30700	45.317	24.32	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,613.20700	4,623.317	24.32	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			761.02970	753.065	10.68	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			182.72970	185.765	10.68	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			54.68550	53.723	24.13	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,826.38550	4,836.423	24.13	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 Option	16.50	Call			56.44070	54.730	23.82	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,118.14070	5,128.030	23.82	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			826.81450	819.689	10.83	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			188.51450	192.989	10.83	0.00	0	300
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			175.82150	172.078	22.52	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			3,280.32150	3,288.378	22.52	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			390.04490	387.236	14.13	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			914.54490	923.536	14.13	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			299.52480	296.725	15.56	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			1,324.02480	1,333.025	15.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			229.91350	227.148	17.04	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,814.41350	1,823.448	17.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			531.01640	527.809	12.62	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			545.51640	554.109	12.62	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			527.59520	524.403	12.65	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			552.09520	560.703	12.65	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			524.20390	521.027	12.68	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			558.70390	567.327	12.68	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,015.82990	1,006.170	10.88	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			140.32990	142.470	10.88	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			755.04720	748.779	11.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			259.54720	265.079	11.16	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			744.37670	738.245	11.22	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			268.87670	274.545	11.22	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,046.69910	1,036.721	10.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			131.19910	133.021	10.87	0.00	0	18,946
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			900.97760	892.316	10.98	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			196.37760	199.816	10.98	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			65.93840	63.762	23.91	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,361.33840	5,371.262	23.91	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			965.61760	955.603	10.99	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			198.91760	201.503	10.99	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			75.37470	72.904	23.76	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,488.67470	5,498.804	23.76	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			72.62150	70.411	23.69	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,893.62150	5,903.911	23.69	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,033.27180	1,023.308	11.13	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			204.27180	206.808	11.13	0.00	0	300
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			255.32100	259.335	11.33	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			937.67780	929.850	11.36	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			272.87780	277.450	11.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			334.21750	330.862	16.70	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,769.41750	1,778.462	16.70	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			20.70270	19.698	12.70	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,485.79460	2,472.518	12.50	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			20.99460	20.118	12.50	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,436.09010	2,422.948	12.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			21.29010	20.548	12.31	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			970.12100	961.735	11.33	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,535.50270	2,522.098	12.70	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			67.99420	64.886	23.34	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,250.79420	6,260.086	23.34	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,095.16220	1,085.007	11.23	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			207.96220	210.207	11.23	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			879.61920	874.625	11.66	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			332.41920	339.825	11.66	0.00	0	0
Total \$ / R Option											38,727,936.52	240,101	1,728,378
Total \$ / R											497,616,876.32	281,959	2,855,097
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			10.92390		10.93650			830,216.40	76	1,631
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.10280		11.11500			66,616.80	6	226
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.27430		11.28550			0.00	0	93
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			11.46370		11.47550			0.00	0	15
Total \$ / R MAXI Future											896,833.20	82	1,965
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			28,470.58170	27,544.959	10.16	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			6,820.58170	7,154.959	10.16	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			5,577.78040	5,184.141	12.48	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			45,927.78040	46,794.141	12.48	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			5,440.82600	5,050.578	12.53	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			46,790.82600	47,660.578	12.53	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			5,307.51890	4,920.645	12.58	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			47,657.51890	48,530.645	12.58	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			25,000.37890	24,512.578	11.88	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			41,500.37890	42,232.578	11.88	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			29,111.12780	29,780.105	11.18	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			31,169.26180	30,621.998	11.20	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			29,669.26180	30,341.998	11.20	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			30,784.09510	30,240.605	11.23	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			30,284.09510	30,960.605	11.23	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			31,611.12780	31,060.105	11.18	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			43,652.29050	44,513.604	12.05	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			41,938.93200	41,675.163	11.99	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			42,388.93200	43,245.163	11.99	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			41,556.63930	41,296.180	12.02	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			43,006.63930	43,866.180	12.02	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			41,202.29050	40,943.604	12.05	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			46,233.49120	45,925.149	13.27	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			69,683.49120	70,555.149	13.27	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			46,803.99120	46,493.753	13.21	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			68,253.99120	69,123.753	13.21	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			46,517.47400	46,208.196	13.24	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 MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put				68,967.47400	69,838.196	13.24	0.00	0	0
Total \$ / R MAXI Option											0.00	0	420
Total \$ / R MAXI											896,833.20	82	2,385
£ / R	On 12/12/2014	Foreign Exchange Future			17.63770			17.67300			38,802,940.00	2,200	41,335
£ / R	On 23/01/2015	Foreign Exchange Future			17.75930			17.79510			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			17.91190			17.94690			0.00	0	2,572
£ / R	On 12/06/2015	Foreign Exchange Future			18.17160			18.20440			454,290.00	25	1,820
£ / R	On 14/09/2015	Foreign Exchange Future			18.45780			18.49150			0.00	0	1,005
Total £ / R Future											39,257,230.00	2,225	46,732
£ / R	On 12/12/2014	Foreign Exchange Option	18.50	Call				46.90400	31.260	10.67	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	18.50	Put				873.90400	893.560	10.67	0.00	0	500
£ / R	On 12/12/2014	Foreign Exchange Option	17.35	Call				441.34240	404.820	9.63	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.55	Put				189.25060	187.349	9.38	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.56	Put				193.43650	191.538	9.37	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	19.19	Call				15.92680	11.163	13.26	0.00	0	16,000
£ / R	On 12/12/2014	Foreign Exchange Option	19.19	Put				1,532.92680	1,563.463	13.26	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	19.34	Call				13.07620	9.321	13.83	0.00	0	5,000
£ / R	On 12/12/2014	Foreign Exchange Option	19.34	Put				1,680.07620	1,711.621	13.83	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.55	Call				312.25060	275.049	9.38	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.35	Put				118.34240	117.120	9.63	0.00	0	10,000
£ / R	On 12/12/2014	Foreign Exchange Option	17.45	Call				373.80930	336.806	9.50	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.45	Put				150.80930	149.105	9.50	0.00	0	2,500
£ / R	On 12/12/2014	Foreign Exchange Option	17.54	Call				318.12780	280.928	9.39	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.54	Put				185.12780	183.228	9.39	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.56	Call				306.43650	269.238	9.37	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.72	Call				7.71060	6.521	18.12	0.00	0	2,416
£ / R	On 23/01/2015	Foreign Exchange Option	21.72	Put				3,932.61060	3,967.221	18.12	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.11	Call				65.78220	53.803	12.03	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.11	Put				1,380.68220	1,404.503	12.03	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.04	Call				9.89650	8.089	16.11	0.00	0	9,605
£ / R	On 23/01/2015	Foreign Exchange Option	21.04	Put				3,254.79650	3,288.789	16.11	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.70	Call				7.73960	6.539	18.05	0.00	0	4,700
£ / R	On 23/01/2015	Foreign Exchange Option	21.70	Put				3,912.63960	3,947.239	18.05	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	18.63	Call				132.43230	113.166	11.62	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	18.63	Put				967.33230	983.866	11.62	0.00	0	2,416
£ / R	On 23/01/2015	Foreign Exchange Option	19.09	Call				67.86610	55.559	12.01	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.09	Put				1,362.76610	1,386.259	12.01	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.10	Call				66.81590	54.674	12.02	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.10	Put				1,371.71590	1,395.374	12.02	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	18.22	Call				214.19540	189.617	10.79	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	18.22	Put				639.09540	650.317	10.79	0.00	0	9,605
£ / R	On 23/01/2015	Foreign Exchange Option	18.50	Call				154.00350	133.114	11.36	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	18.50	Put				858.90350	873.814	11.36	0.00	0	4,700

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			1,523.53220	1,539.659	13.10	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			206.09910	184.270	12.61	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,259.19910	1,272.370	12.61	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			163.01160	143.957	13.07	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,506.11160	1,522.057	13.07	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			161.71770	142.751	13.09	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,514.81770	1,530.851	13.09	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			160.43220	141.559	13.10	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,134.98500	1,147.460	12.98	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			484.44030	464.020	12.94	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,120.04030	1,132.420	12.94	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			481.90450	461.535	12.96	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,127.50450	1,139.935	12.96	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			479.38500	459.060	12.98	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,168.62460	1,179.789	13.07	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			707.26870	684.782	13.09	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,175.76870	1,186.982	13.09	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			712.99560	690.412	13.06	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,161.49560	1,172.612	13.06	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			710.12460	687.589	13.07	0.00	0	0
Total £ / R Option											0.00	0	68,012
Total £ / R											39,257,230.00	2,225	114,744
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10113		0.10130			0.00	0	15,514
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10290		0.10307			0.00	0	75
Total ¥ / R Future											0.00	0	15,589
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			0.33210	0.254	16.51	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,869.93210	1,887.254	16.51	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			207.09190	191.854	9.15	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			76.69190	78.854	9.15	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			10.12470	7.665	13.67	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			879.72470	894.665	13.67	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,314.45530	1,297.846	11.51	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			7.35530	7.646	11.51	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			447.32170	434.643	10.64	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			140.22170	144.443	10.64	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			123.69060	116.336	14.07	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			816.59060	826.136	14.07	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	15,589
€ / R	On	29/10/2014	Foreign Exchange Future			13.83390		13.84120			55,335,600.00	4,000	0
€ / R	On	26/11/2014	Foreign Exchange Future			13.90480		13.90150			0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	12/12/2014	Foreign Exchange Future			13.94400		13.94040			6,009,864.00	431	73,606
€ / R	On	16/03/2015	Foreign Exchange Future			14.18060		14.17620			0.00	0	28,503
€ / R	On	12/06/2015	Foreign Exchange Future			14.40910		14.40300			0.00	0	6,225
€ / R	On	14/09/2015	Foreign Exchange Future			14.66630		14.66050			0.00	0	110
€ / R	On	11/12/2015	Foreign Exchange Future			14.92440		14.91850			0.00	0	0
Total € / R Future											61,345,464.00	4,431	110,444
€ / R	On	29/10/2014	Foreign Exchange Option	14.34	Call			0.10080	0.000	15.78	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.34	Put			498.90080	506.100	15.78	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.35	Call			0.09500	0.000	15.78	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.35	Put			508.89500	516.100	15.78	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.36	Call			0.08970	0.000	15.78	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.36	Put			518.88970	526.100	15.78	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Call			35.41000	33.898	10.88	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Put			473.91000	469.098	10.88	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Call			34.23770	32.740	10.91	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Put			482.73770	477.940	10.91	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Call			33.10480	31.620	10.94	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Put			491.60480	486.820	10.94	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			479.62810	480.968	9.32	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			39.22810	36.968	9.32	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			335.25740	335.214	9.43	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Call			11.88560	8.180	12.91	0.00	0	4,500
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			7.65140	4.471	13.39	0.00	0	7,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			87.99580	84.281	9.44	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			301.75480	301.350	9.46	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			101.35480	97.350	9.46	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			167.65700	165.874	9.72	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			217.25700	211.874	9.72	0.00	0	4,000
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Put			324.56350	318.918	10.24	0.00	0	3,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Put			1,221.48560	1,214.180	12.91	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			9.05740	5.526	13.20	0.00	0	25,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			1,358.65740	1,351.526	13.20	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			321.61540	321.427	9.44	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			91.21540	87.427	9.44	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			84.85740	81.214	9.43	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			328.39580	328.281	9.44	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			1,437.25140	1,430.471	13.39	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			0.49510	0.776	16.36	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			2,360.09510	2,356.776	16.36	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Call			114.96350	112.918	10.24	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,224.68460	1,217.746	13.32	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			165.39950	163.349	12.42	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,423.94800	1,416.846	13.90	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			156.19350	154.033	12.58	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			162.25760	160.169	12.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			946.05760	939.569	12.47	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			120.88460	118.346	13.32	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			270.60950	270.119	10.22	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			436.32250	440.383	10.25	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			929.19950	922.749	12.42	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			163.81920	161.751	12.45	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			937.61920	931.151	12.45	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			100.14800	97.446	13.90	0.00	0	7,100
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			562.09920	564.596	9.94	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			185.89920	183.996	9.94	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			979.99350	973.433	12.58	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			149.00700	146.761	12.71	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			1,022.80700	1,016.161	12.71	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			446.80950	450.719	10.22	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			280.12250	279.783	10.25	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			117.74080	115.173	13.39	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,251.54080	1,244.573	13.39	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,261.14920	1,252.787	13.47	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			257.32470	255.122	13.42	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,244.32470	1,236.022	13.42	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			255.73020	253.495	13.45	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,252.73020	1,244.395	13.45	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			254.14920	251.887	13.47	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			476.76570	476.634	13.04	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,056.26570	1,050.334	13.04	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			474.37670	474.198	13.06	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,063.87670	1,057.898	13.06	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			472.00450	471.780	13.08	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,071.50450	1,065.480	13.08	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			265.27850	266.220	10.78	0.00	0	5,795
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			754.89900	756.890	12.52	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			826.39900	822.490	12.52	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			833.00050	829.059	12.54	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			748.11580	750.049	12.56	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			839.61580	835.649	12.56	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			412.11410	411.293	15.26	0.00	0	5,795
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,993.61410	1,986.893	15.26	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,283.77850	1,290.620	10.78	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			751.50050	753.459	12.54	0.00	0	0
Total € / R Option											0.00	0	128,553
Total € / R											61,345,464.00	4,431	238,997
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.69450		9.64790			436,252.50	45	12,269
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.78700		9.73940			17,616,600.00	1,800	6,326
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.87640		9.82700			0.00	0	3,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.97790		9.92860			0.00	0	600
Total AU\$ / R Future											18,052,852.50	1,845	22,695
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			48.61640	55.962	7.41	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			122.24330	146.767	7.39	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			84.34330	62.267	7.39	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			234.42580	270.164	7.99	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			76.51630	56.058	7.47	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			128.25620	153.594	7.43	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			80.35620	59.094	7.43	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			1,103.06390	1,056.365	11.94	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			0.83010	0.736	12.19	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			1,152.93010	1,106.236	12.19	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			200.71640	161.462	7.41	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			12.84530	14.281	8.28	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			414.94530	369.781	8.28	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			0.96390	0.865	11.94	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			36.52580	25.664	7.99	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			134.41630	160.558	7.47	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			393.74990	350.398	9.41	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			130.62250	134.701	9.44	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			401.22250	357.701	9.44	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			135.72970	140.150	9.38	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			386.32970	343.150	9.38	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			133.14990	137.398	9.41	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			604.00610	558.565	10.99	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			188.63390	192.473	11.02	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			611.63390	566.073	11.02	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			186.29350	190.018	11.04	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			619.29350	573.618	11.04	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			191.00610	194.965	10.99	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			273.79700	277.563	11.66	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			705.19700	659.663	11.66	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			278.98700	282.967	11.62	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			690.38700	645.067	11.62	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			276.37840	280.252	11.64	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			697.77840	652.352	11.64	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											18,052,852.50	1,845	23,700
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.79300		9.77800			0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.92880		9.91290			0.00	0	100
Total CAD/ R Future											0.00	0	100
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			50.13950	49.634	9.05	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
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			262.13950	246.633	9.05	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			48.09830	47.522	9.09	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			270.09830	254.522	9.09	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			46.13560	45.494	9.13	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			278.13560	262.494	9.13	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			364.84340	349.936	10.13	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			173.60300	174.783	10.06	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			350.70300	335.983	10.06	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			170.64560	171.732	10.10	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			357.74560	342.932	10.10	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			167.74340	168.736	10.13	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			3.51880		-4.12490			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			726.58650		738.64420			0.00	0	26,600
Total CF CANDO CAFE Future											0.00	0	26,600
Total CF CANDO CAFE											0.00	0	26,600
CF CANDCO	n	12/12/2014	Foreign Exchange Future			824.64300		836.61170			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			285.41140		-291.15470			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			633.39580		645.95330			0.00	0	1,871
Total CF CANDO CAFK Future											0.00	0	1,871
Total CF CANDO CAFK											0.00	0	1,871
CHF / R	On	12/12/2014	Foreign Exchange Future			11.56290		11.56220			0.00	0	6,752
CHF / R	On	16/03/2015	Foreign Exchange Future			11.76480		11.76380			0.00	0	2,308
Total CHF / R Future											0.00	0	9,060
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Call			24.10890	21.237	12.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Put			701.90890	698.337	12.25	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Call			23.61760	20.797	12.31	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Put			711.41760	707.897	12.31	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Call			23.13970	20.370	12.38	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			720.93970	717.470	12.38	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			74.98560	70.146	14.27	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			1,301.18560	1,295.346	14.27	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			74.12240	69.332	14.29	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,310.32240	1,304.532	14.29	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			73.26900	68.530	14.31	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			1,319.46900	1,313.730	14.31	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	9,060
CNH / R	On	12/12/2014	Foreign Exchange Future			1.78070		1.78320			0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Future			1.79740		1.79990			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			138.04910	143.464	9.48	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			509.59720	487.552	9.38	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			77.59720	80.552	9.38	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			436.78030	415.865	9.43	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			104.78030	108.865	9.43	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			370.04910	350.464	9.48	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			466.15940	478.746	10.55	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			425.66920	413.940	10.72	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			526.66920	539.940	10.72	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			513.95650	500.833	10.52	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			414.95650	426.833	10.52	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			465.15940	452.746	10.55	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			0.12130		0.12070			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			0.06530		0.06550			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			1.27650		1.27470			0.00	0	30

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
QUANTO €On 16/03/2015 Foreign Exchange Future			1.27720		1.27540			0.00	0	0
Total QUANTO € / \$ Future								0.00	0	30
Total QUANTO € / \$								0.00	0	30
RAIN On 12/12/2014 Foreign Exchange Future			20,772.04000		20,788.17000			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			4.92770		4.89900			0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Future			4.90620		4.87730			0.00	0	0
Total TRY / R Future								0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.98	Call			17.10820	23.021	6.46	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.98	Put			98.10820	75.321	6.46	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.99	Call			15.29840	20.512	6.55	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.99	Put			106.29840	82.812	6.55	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	5.00	Call			13.67810	18.258	6.63	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	5.00	Put			114.67810	90.558	6.63	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	4.99	Call			43.72360	50.454	7.08	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	4.99	Put			156.42360	134.254	7.08	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.00	Call			41.34390	47.769	7.14	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.00	Put			164.04390	141.569	7.14	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.01	Call			39.09000	45.225	7.20	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.01	Put			171.79000	149.025	7.20	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			1.66480		1.68830			0.00	0	13
Total ZMW / R Future								0.00	0	13
Total ZMW / R								0.00	0	13
Total Futures								578 441 319.50	50,441	1,365,521
Total Options								38 727 936.52	240,101	1,926,368
Grand Total:								617,169,256.02	290,542	3,291,889