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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/11/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 12/11/2014 Foreign Exchange Future			11.19790		11.25040			19,652,314.50	1,755	0
\$ / R On 18/11/2014 Foreign Exchange Future			11.20490		11.24050			4,941,360.90	441	441
\$ / R On 19/11/2014 Foreign Exchange Future			11.20670		11.23100			0.00	0	0
\$ / R On 25/11/2014 Foreign Exchange Future			11.21760		11.27040			0.00	0	0
\$ / R On 26/11/2014 Foreign Exchange Future			11.21950		11.27230			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			11.22320		11.27600			0.00	0	0
\$ / R On 02/12/2014 Foreign Exchange Future			11.23050		11.24050			2,257,330.50	201	201
\$ / R On 10/12/2014 Foreign Exchange Future			11.24530		11.29850			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			11.24710		11.30040			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			11.24900		11.30220			168,656,257.00	14,993	949,370
\$ / R On 15/12/2014 Foreign Exchange Future			11.25450		11.30790			0.00	0	0
\$ / R On 19/12/2014 Foreign Exchange Future			11.26270		11.31610			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.27090		11.32440			0.00	0	440
\$ / R On 28/01/2015 Foreign Exchange Future			11.34240		11.39650			0.00	0	3,182
\$ / R On 25/02/2015 Foreign Exchange Future			11.39560		11.45070			0.00	0	2,421
\$ / R On 26/02/2015 Foreign Exchange Future			11.39760		11.45270			0.00	0	0
\$ / R On 27/02/2015 Foreign Exchange Future			11.39960		11.45470			0.00	0	1,263
\$ / R On 16/03/2015 Foreign Exchange Future			11.43310		11.48850			35,065,317.70	3,067	121,507
\$ / R On 27/03/2015 Foreign Exchange Future			11.45490		11.51030			0.00	0	2,435
\$ / R On 01/04/2015 Foreign Exchange Future			11.46470		11.52030			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.51810		11.57390			0.00	0	2,450

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/05/2015	Foreign Exchange Future			11.57600		11.63230			0.00	0	1,375
\$ / R	On	12/06/2015	Foreign Exchange Future			11.60840		11.66490			139,300.80	12	36,426
\$ / R	On	26/06/2015	Foreign Exchange Future			11.63680		11.69350			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.70360		11.76080			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.76330		11.82100			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.80100		11.85920			0.00	0	3,885
\$ / R	On	28/09/2015	Foreign Exchange Future			11.83030		11.88880			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.89320		11.95230			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.95180		12.01110			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			11.98530		12.04420			0.00	0	30,000
\$ / R	On	21/12/2015	Foreign Exchange Future			12.00630		12.06490			0.00	0	0
Total \$ / R Future											230,711,881.40	20,469	1,161,582
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Call			470.41640	417.900	11.59	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Put			0.01640	0.000	11.59	0.00	0	0
\$ / R	On	18/11/2014	Foreign Exchange Option	11.24	Call			0.00000	47.209	11.01	0.00	0	0
\$ / R	On	18/11/2014	Foreign Exchange Option	11.24	Put			0.00000	82.309	11.01	0.00	0	0
\$ / R	On	19/11/2014	Foreign Exchange Option	11.23	Call			0.00000	57.095	10.99	0.00	0	0
\$ / R	On	19/11/2014	Foreign Exchange Option	11.23	Put			0.00000	80.395	10.99	723,555.90	9,000	3,000
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			475.92360	424.058	12.73	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			5.52360	6.458	12.73	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			0.00680	0.023	28.23	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,339.60680	2,392.423	28.23	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Call			175.53160	135.779	11.11	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Put			53.23160	66.279	11.11	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Call			5.85600	3.874	14.83	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Put			583.55600	634.374	14.83	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			119.84130	92.486	11.22	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			93.84130	119.286	11.22	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,976.00000	2,923.200	19.29	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	19.29	0.00	0	0
\$ / R	On	02/12/2014	Foreign Exchange Option	11.24	Call			0.00000	111.045	11.03	0.00	0	0
\$ / R	On	02/12/2014	Foreign Exchange Option	11.24	Put			0.00000	120.545	11.03	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			525.68730	475.258	10.39	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			7.18730	9.958	10.39	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			283.18940	242.493	10.84	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			52.78940	65.393	10.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			2,212.20980	2,159.007	19.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			0.00980	0.007	19.25	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,742.27660	1,689.056	17.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			0.07660	0.056	17.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,752.20000	2,699.000	17.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.00000	0.000	17.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,302.20440	2,249.005	19.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			0.00440	0.005	19.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,422.51490	1,369.233	15.48	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			0.31490	0.233	15.48	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,862.24520	1,809.033	17.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			0.04520	0.033	17.58	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,802.25880	1,749.043	17.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			0.05880	0.043	17.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			1,203.03680	1,149.635	14.43	0.00	0	2,995
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			0.83680	0.635	14.43	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,702.29130	1,649.066	16.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			0.09130	0.067	16.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,522.40220	1,469.148	15.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			0.20220	0.148	15.95	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			954.01930	900.585	12.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			1.81930	1.585	12.80	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,302.73640	1,249.401	14.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			0.53640	0.401	14.90	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,252.86990	1,199.504	14.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			0.66990	0.504	14.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			904.31080	850.901	12.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			2.11080	1.901	12.46	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			1,003.77460	950.328	13.15	0.00	0	2,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			1.57460	1.328	13.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			963.96690	910.530	12.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			1.76690	1.530	12.87	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			814.99030	761.666	11.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			2.79030	2.666	11.83	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			944.07360	890.643	12.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			1.87360	1.643	12.73	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			924.18800	870.767	12.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			1.98800	1.767	12.59	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			755.59040	702.369	11.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			3.39040	3.369	11.42	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			864.58510	811.205	12.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			2.38510	2.205	12.18	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			854.66010	801.290	12.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			2.46010	2.290	12.11	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			607.91120	555.247	10.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			5.71120	6.247	10.38	0.00	0	22,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			805.08080	751.771	11.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			2.88080	2.771	11.76	0.00	0	44,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			785.27300	731.994	11.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			3.07300	2.994	11.63	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			559.08630	508.327	10.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			6.88630	9.326	10.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			706.21120	653.117	11.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			4.01120	4.117	11.07	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			676.64890	623.655	10.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			4.44890	4.655	10.86	0.00	0	2,359

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Call			503.16480	453.547	10.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Put			10.96480	14.547	10.53	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			578.57970	526.972	10.42	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			6.37970	7.972	10.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			568.82290	517.628	10.43	0.00	0	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			6.62290	8.628	10.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			466.83300	418.162	10.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			14.63300	19.162	10.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			530.93270	480.704	10.49	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			8.73270	11.704	10.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			512.37480	462.544	10.51	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			10.17480	13.544	10.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			397.03850	350.745	10.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			24.83850	31.745	10.69	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			494.00380	444.607	10.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			11.80380	15.607	10.54	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			484.89320	435.729	10.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			12.69320	16.729	10.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			372.02530	326.794	10.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			29.82530	37.794	10.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			457.88700	409.477	10.59	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			15.68700	20.477	10.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			422.71560	375.454	10.65	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			20.51560	26.454	10.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			286.83500	246.246	10.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			54.63500	67.246	10.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Call			388.62480	342.674	10.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Put			26.42480	33.674	10.70	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			380.28610	334.689	10.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			28.08610	35.689	10.71	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			258.70310	220.061	10.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			66.50310	81.061	10.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			339.80000	296.125	10.78	2,961,247.00	10,000	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			37.60000	47.125	10.78	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			294.11690	253.061	10.86	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			51.91690	64.061	10.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			201.54100	167.644	11.05	0.00	0	2,931
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			99.34100	118.644	11.05	0.00	0	750
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Call			272.56610	232.937	10.90	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Put			60.36610	73.937	10.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			265.58400	226.444	10.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			63.38400	77.444	10.91	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Call			148.39260	122.761	11.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Put			146.19260	173.761	11.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Call			245.25400	207.627	10.95	0.00	0	11,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Put			73.05400	88.627	10.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			232.22550	195.639	10.98	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			80.02550	96.639	10.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			132.11790	108.844	11.61	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			169.91790	199.844	11.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Call			173.59240	142.473	11.11	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Put			121.39240	143.473	11.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.26	Call			168.33400	138.315	11.17	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.26	Put			126.13400	149.315	11.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Call			92.62090	75.607	12.27	0.00	0	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Put			250.42090	286.607	12.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.31	Call			0.00000	119.134	11.44	714,801.60	6,000	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.31	Put			0.00000	180.134	11.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Call			136.02940	112.177	11.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Put			163.82940	193.177	11.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			59.05640	47.988	13.10	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			366.85640	408.988	13.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.39	Call			114.05730	93.550	11.89	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.39	Put			201.85730	234.550	11.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			110.73230	90.751	11.94	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			208.53230	241.751	11.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Call			38.90810	31.681	13.88	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Put			486.70810	532.681	13.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			82.16650	66.942	12.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			279.96650	317.942	12.50	0.00	0	600
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			70.71400	57.516	12.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			318.51400	358.516	12.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Call			25.07190	20.576	14.70	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Put			622.87190	671.576	14.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			55.61900	45.193	13.21	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			383.41900	426.193	13.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			53.97860	43.860	13.27	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			391.77860	434.860	13.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			18.78090	15.586	15.24	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			716.58090	766.586	15.24	0.00	0	598
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Call			35.61680	29.034	14.04	0.00	0	4,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Put			513.41680	560.034	14.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			28.19300	23.052	14.48	0.00	0	38,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Put			585.99300	634.052	14.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			8.49440	7.372	16.81	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			996.29440	1,048.372	16.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Call			22.31770	18.391	14.91	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Put			660.11770	709.391	14.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			21.68100	17.887	14.97	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			669.48100	718.887	14.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			0.95890	0.660	18.61	0.00	0	36,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,698.75890	1,751.660	18.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			18.25330	15.167	15.29	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			726.05330	776.167	15.29	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			14.17200	11.921	15.78	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			811.97200	862.921	15.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			0.42710	0.258	19.14	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			1,958.22710	2,011.258	19.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			8.27610	7.195	16.86	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,006.07610	1,058.195	16.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			4.81130	3.988	17.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,202.61130	1,254.988	17.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			0.59270	0.496	27.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			2,928.39270	2,981.496	27.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			0.79380	0.531	18.74	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			1,758.59380	1,811.531	18.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			0.45410	0.277	19.10	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			1,938.25410	1,991.277	19.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.76100	0.559	32.80	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,538.56100	3,591.559	32.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			0.20060	0.143	20.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,298.00060	2,351.143	20.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			0.56830	0.473	27.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			2,898.36830	2,951.473	27.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,302.20000	3,249.000	15.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.00000	0.000	15.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,852.20000	2,799.000	17.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.00000	0.000	17.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,802.20000	2,749.000	17.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.00000	0.000	17.35	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			519.61340	469.704	10.42	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			11.71340	15.204	10.42	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Call			241.16350	204.323	10.88	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Put			83.26350	99.823	10.88	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Call			22.82920	19.082	15.00	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Put			704.92920	754.582	15.00	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			0.36110	0.271	22.27	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,492.46110	2,545.771	22.27	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Call			162.43010	137.057	11.44	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Put			166.33010	194.357	11.44	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Call			249.39490	212.920	10.97	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Put			93.29490	110.220	10.97	0.00	0	10,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			236.93040	203.601	11.03	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			112.53040	132.701	11.03	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			3,024.40840	2,970.905	22.73	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.00840	0.005	22.73	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			2.95850	1.824	19.45	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			2,876.45850	2,929.424	19.45	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			3,096.58950	3,042.458	19.60	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.08950	0.058	19.60	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			634.53710	583.956	10.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			38.03710	41.556	10.37	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			341.52160	306.341	11.05	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			145.02160	163.941	11.05	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			702.72070	653.399	10.56	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			52.02070	57.799	10.56	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			4.59330	18.737	23.80	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,053.89330	3,123.137	23.80	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			447.93440	410.463	11.09	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			145.23440	162.863	11.09	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,153.24320	3,098.008	19.68	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.54320	0.408	19.68	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			408.67040	373.596	11.24	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			173.97040	193.996	11.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,184.70890	1,131.581	11.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			16.20890	18.481	11.30	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,015.38920	964.147	11.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			26.88920	31.047	11.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			792.56940	743.426	10.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.44460	0.356	20.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,490.88620	2,434.955	16.34	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			2.38620	1.856	16.34	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			4.86370	4.234	14.42	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.13950	0.208	25.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,511.63950	7,567.108	25.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			65.51570	61.978	17.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,577.01570	1,628.878	17.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,488.94460	3,433.456	20.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,624.28760	1,676.371	17.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			31.13600	32.828	22.31	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,742.63600	2,799.728	22.31	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			172.58280	160.145	13.88	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			684.08280	727.045	13.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,993.36370	1,937.334	14.42	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			1,187.43630	1,237.098	16.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			93.36220	87.775	16.20	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,214.86220	1,264.675	16.20	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			296.12650	273.358	12.13	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			347.62650	380.258	12.13	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			62.78760	59.471	17.70	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			386.76800	421.057	12.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			204.62560	189.401	13.31	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			566.12560	606.301	13.31	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			356.21280	326.961	11.68	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			267.71280	293.861	11.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			95.93630	90.198	16.09	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			0.00000	328.454	11.83	4,598,351.80	14,000	14,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			310.99350	287.070	11.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			322.49350	353.971	11.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			592.11150	550.034	10.82	2,750,170.50	5,000	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			103.61150	116.934	10.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			275.26800	254.157	12.36	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			106.61450	120.235	10.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			406.76980	374.262	11.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			218.26980	241.162	11.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			750.09990	701.456	10.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			61.59990	68.356	10.73	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			0.00000	301.554	11.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			79.22130	87.075	10.61	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			599.16180	556.789	10.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			100.66180	113.689	10.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			1,006.19320	955.023	11.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			27.69320	31.923	11.08	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			585.11450	543.335	10.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			54.06940	60.326	10.79	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			758.52870	709.783	10.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			60.02870	66.683	10.74	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,399.95390	1,345.120	12.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			11.45390	12.020	12.10	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			667.72130	620.175	10.61	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			777.47230	728.918	10.81	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			67.17230	74.018	10.81	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			35.99350	39.385	25.51	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,375.69350	3,434.485	25.51	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			502.29090	466.142	11.30	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			181.99090	201.442	11.30	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			158.57900	148.628	14.68	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			878.27900	923.928	14.68	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			55.83960	52.804	25.36	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,631.93960	3,684.704	25.36	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			852.48450	803.969	10.86	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			78.58450	85.869	10.86	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			920.45380	871.793	10.94	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			88.15380	95.793	10.94	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			62.35370	61.677	25.27	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,910.05370	3,965.677	25.27	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			742.35940	701.709	11.04	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			157.45940	173.309	11.04	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			729.45110	689.319	11.09	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			164.55110	180.920	11.09	0.00	0	5,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			557.76340	525.542	11.81	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			82.52960	88.893	11.07	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			85.74340	92.320	11.05	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			815.34180	768.276	10.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			130.44180	139.876	10.86	0.00	0	22,320

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			166.44520	159.304	16.68	1,593,036.00	10,000	75,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,501.54520	1,550.904	16.68	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,017.42960	967.293	11.07	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,700.70230	1,751.376	17.31	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			127.12600	122.456	18.00	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,922.22600	1,974.056	18.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			395.30780	373.863	12.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			520.40780	555.463	12.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,000.64340	950.720	11.05	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			527.17080	562.432	12.94	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			388.86660	367.832	12.97	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			533.96660	569.432	12.97	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			610.49810	575.642	11.57	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			245.59810	267.242	11.57	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			145.60230	139.776	17.31	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			292.86340	317.142	11.81	0.00	0	9,300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			464.95810	437.842	12.30	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			400.05810	429.442	12.30	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			799.96200	753.180	10.85	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			135.06200	144.780	10.85	1,447,801.00	10,000	75,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			392.07080	370.832	12.94	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			991.98370	942.036	11.04	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			98.48370	105.236	11.04	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			65.04390	63.192	24.86	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,251.54390	4,306.392	24.86	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			78.67680	72.599	24.54	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,467.87680	4,518.999	24.54	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,067.39180	1,017.574	11.11	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			106.59180	113.974	11.11	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,135.56850	1,084.205	11.19	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			114.56850	120.905	11.19	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			82.28880	78.879	24.56	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,761.28880	4,815.579	24.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			706.84150	673.728	12.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			357.64150	382.728	12.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			513.48880	490.770	13.46	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			654.28880	689.770	13.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			289.72600	278.823	16.44	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,490.52600	1,537.823	16.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,022.20730	974.097	11.26	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			163.00730	173.097	11.26	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			716.49020	682.919	12.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			347.29020	371.918	12.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			177.49090	175.346	21.10	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,898.29090	2,954.346	21.10	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,379.08450	1,324.176	11.29	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			79.88450	83.176	11.29	0.00	0	18,946

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,343.85230	1,289.255	11.24	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			84.65230	88.255	11.24	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			384.64190	368.960	14.90	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			1,025.44190	1,067.960	14.90	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,037.23240	988.828	11.26	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			158.03240	167.828	11.26	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			711.64960	678.305	12.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			352.44960	377.305	12.08	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			120.38330	128.440	11.29	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			89.77160	86.830	24.41	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,000.97160	5,056.530	24.41	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,209.18330	1,158.740	11.29	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			106.06720	98.526	24.25	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,133.76720	5,185.326	24.25	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,277.62260	1,225.853	11.30	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			125.32260	132.653	11.30	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,340.80520	1,288.685	11.34	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			129.70520	136.885	11.34	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			99.66560	96.118	24.25	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,538.56560	5,594.318	24.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			167.31940	176.472	11.47	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,224.56990	1,175.533	11.51	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			180.36990	190.233	11.51	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			413.78840	400.142	16.24	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,469.58840	1,514.842	16.24	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			21.80850	21.407	14.32	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,866.61370	2,807.310	14.15	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			22.41370	22.010	14.15	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,817.23700	2,757.931	13.97	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			23.03700	22.631	13.97	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,261.51940	1,211.772	11.47	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,916.00850	2,856.707	14.32	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,401.46860	1,347.235	11.39	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			136.56860	140.935	11.39	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,146.90490	1,100.124	11.63	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			222.00490	233.825	11.63	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			93.32780	90.204	23.98	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,898.42780	5,953.904	23.98	0.00	0	0
Total \$ / R Option											14,788,963.80	64,000	1,817,744
Total \$ / R											245,500,845.20	84,469	2,979,326
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			11.24900		11.30220			337,470.00	30	1,740
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.43310		11.48850			342,993.00	30	343
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.60840		11.66490			0.00	0	93
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			11.80100		11.85920			0.00	0	15

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI Future											680,463.00	60	2,191
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Call			58,834.72300	53,635.841	10.41		0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Put			614.72300	735.841	10.41		0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Call			13,211.79460	10,884.397	11.61		0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Put			16,991.79460	19,984.397	11.61		0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Call			12,830.86130	10,560.506	11.67		0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Put			17,610.86130	20,660.506	11.67		0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Call			12,460.08950	10,245.823	11.72		0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put			18,240.08950	21,345.823	11.72		0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put			13,973.03050	15,644.464	11.06		0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Call			41,754.15520	38,437.635	11.43		0.00	0	420
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Put			20,904.15520	23,127.635	11.43		0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call			53,115.48350	49,183.625	11.02		0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put			13,265.48350	14,873.625	11.02		0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call			52,466.53350	48,566.134	11.04		0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put			13,616.53350	15,256.134	11.04		0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call			51,823.03050	47,954.464	11.06		0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call			60,502.84770	57,043.340	11.59		0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put			25,012.84770	27,203.340	11.59		0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call			61,601.55940	58,089.094	11.55		0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			24,111.55940	26,249.094	11.55		0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call			61,049.80990	57,564.160	11.57		0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put			24,559.80990	26,724.160	11.57		0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			46,302.32610	49,229.816	12.62		0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			61,810.96640	58,939.739	12.65		0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			46,890.96640	49,839.739	12.65		0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			62,637.37320	59,723.499	12.59		0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			45,717.37320	48,623.499	12.59		0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			62,222.32610	59,329.816	12.62		0.00	0	0
Total \$ / R MAXI Option											0.00	0	420
Total \$ / R MAXI											680,463.00	60	2,611
£ / R	On 12/12/2014	Foreign Exchange Future			17.77500		17.92720				440,482,275.00	24,781	48,675
£ / R	On 23/01/2015	Foreign Exchange Future			17.90100		18.05500				0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.05070		18.20690				9,963,986.40	552	4,197
£ / R	On 12/06/2015	Foreign Exchange Future			18.31200		18.46940				3,662,400.00	200	1,800
£ / R	On 14/09/2015	Foreign Exchange Future			18.60070		18.75870				3,720,140.00	200	1,205
Total £ / R Future											457,828,801.40	25,733	55,877
£ / R	On 12/12/2014	Foreign Exchange Option	18.50	Call			53.42890	31.174	11.35		0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	18.50	Put			626.22890	756.174	11.35		0.00	0	500
£ / R	On 12/12/2014	Foreign Exchange Option	17.35	Call			625.26010	495.286	10.99		0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.55	Put			86.27360	122.931	10.75		0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.56	Put			88.69060	126.196	10.74		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Call			11.23220	8.043	14.01	0.00	0	16,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Put			1,274.03220	1,423.043	14.01	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Call			8.97610	6.595	14.70	0.00	0	5,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Put			1,421.77610	1,571.595	14.70	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			463.47360	347.931	10.75	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.35	Put			48.06010	70.286	10.99	0.00	0	10,000
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Call			542.08830	418.726	10.87	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Put			64.88830	93.725	10.87	0.00	0	2,500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			471.10950	354.730	10.76	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			83.90950	119.730	10.76	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			455.89060	341.196	10.74	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			9.09240	7.587	16.73	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,994.09240	3,146.587	16.73	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			6.18740	5.472	18.61	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,651.18740	3,804.472	18.61	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			6.16600	5.460	18.68	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,671.16600	3,824.460	18.68	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			91.40840	68.741	12.86	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,126.40840	1,257.741	12.86	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			89.97260	67.650	12.86	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,134.97260	1,266.650	12.86	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			88.55460	66.577	12.87	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,143.55460	1,275.577	12.87	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			286.08020	228.490	11.44	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			451.08020	547.490	11.44	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			201.19210	159.182	12.01	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			646.19210	758.182	12.01	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			170.59640	134.568	12.27	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			745.59640	863.568	12.27	0.00	0	2,416
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,285.50040	1,414.431	13.89	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			199.07780	172.263	13.92	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,302.17780	1,431.563	13.92	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Put			82.94260	98.317	10.72	549,789.78	5,592	5,592
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Call			152.04650	131.701	14.46	0.00	0	21,000
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Put			1,585.14650	1,721.001	14.46	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			256.61790	223.067	13.42	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,049.71790	1,172.367	13.42	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			202.40040	175.131	13.89	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			200.73170	173.693	13.91	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,293.83170	1,422.993	13.91	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Call			1,289.84260	1,149.017	10.72	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			942.64100	1,049.525	13.28	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			559.02090	508.821	13.30	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			949.62090	1,056.821	13.30	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			565.08030	514.251	13.27	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			935.68030	1,042.251	13.27	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			562.04100	511.525	13.28	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,004.34310	1,105.354	13.43	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			809.69610	752.987	13.44	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,010.99610	1,112.287	13.44	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			816.40710	759.129	13.41	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			997.70710	1,098.429	13.41	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			813.04310	756.054	13.43	0.00	0	0
Total £ / R Option											549,789.78	5,592	94,604
Total £ / R											458,378,591.18	31,325	150,481
¥ / R	On	12/12/2014	Foreign Exchange Future			0.09764		0.09770			0.00	0	15,513
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09936		0.09943			0.00	0	50
Total ¥ / R Future											0.00	0	15,563
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			0.07350	0.076	21.61	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			2,229.67350	2,236.176	21.61	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			48.77900	50.669	12.19	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			278.37900	286.769	12.19	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			0.60500	0.662	15.91	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			1,230.20500	1,236.762	15.91	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			959.40880	953.258	11.16	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			16.10880	17.158	11.16	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			249.90940	252.711	12.23	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			306.60940	316.611	12.23	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			62.95480	65.545	15.81	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,119.65480	1,129.445	15.81	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	15,563
€ / R	On	26/11/2014	Foreign Exchange Future			13.97150		14.00660			0.00	0	2,000
€ / R	On	12/12/2014	Foreign Exchange Future			14.00910		14.04470			1,064,691.60	76	73,628
€ / R	On	16/03/2015	Foreign Exchange Future			14.24880		14.28650			1,082,908.80	76	34,715
€ / R	On	12/06/2015	Foreign Exchange Future			14.47840		14.51670			0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Future			14.73640		14.77630			0.00	0	188
€ / R	On	11/12/2015	Foreign Exchange Future			14.98840		15.02880			0.00	0	0
Total € / R Future											2,147,600.40	152	118,031
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Call			31.30350	25.223	12.45	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Put			364.70350	393.723	12.45	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Call			30.01080	24.149	12.50	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Put			373.41080	402.649	12.50	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Call			28.76980	23.120	12.55	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Put			382.16980	411.620	12.55	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			564.54020	527.546	10.02	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	12/12/2014	Foreign Exchange Option	13.50	Put			19.84020	18.445	10.02	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			403.74940	370.028	10.30	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Call			7.39150	6.229	14.22	0.00	0	4,500
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			4.00030	3.380	14.93	0.00	0	7,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			51.20070	53.362	10.32	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			365.21800	333.024	10.38	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			60.51800	63.924	10.38	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			202.92660	181.787	10.75	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			148.22660	162.687	10.75	0.00	0	4,000
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Put			237.85100	257.186	11.05	0.00	0	3,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Put			1,112.69150	1,147.129	14.22	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			4.98780	4.209	14.67	0.00	0	25,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			1,250.28780	1,285.109	14.67	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			388.12130	354.976	10.33	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			53.42130	55.876	10.33	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			49.04940	50.928	10.30	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			395.90070	362.462	10.32	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			1,329.30030	1,364.280	14.93	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			0.60920	0.514	18.53	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			2,255.90920	2,291.414	18.53	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Call			132.55100	116.286	11.05	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			847.90050	878.352	13.03	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			182.51720	175.363	13.05	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			856.01720	886.563	13.05	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			166.58780	160.158	13.28	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,126.40870	1,159.066	13.87	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			186.30890	178.964	13.00	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			839.80890	870.164	13.00	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			123.15580	118.515	14.08	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			184.40050	177.152	13.03	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,321.61720	1,355.288	14.44	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			175.18980	168.405	13.16	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			888.68980	919.605	13.16	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			516.48520	497.582	10.95	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			930.08780	961.358	13.28	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			132.90870	127.866	13.87	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			238.79110	257.707	10.97	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			129.14540	124.258	13.95	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,152.64540	1,185.458	13.95	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			638.91010	618.449	10.71	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			1,196.65580	1,229.715	14.08	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			108.11720	104.088	14.44	0.00	0	7,100
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			152.41010	169.649	10.71	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			229.98520	248.782	10.95	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			505.29110	486.507	10.97	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			283.34550	272.881	13.86	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,166.64550	1,194.481	13.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			281.50930	271.093	13.89	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,174.80930	1,202.693	13.89	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			285.19730	274.688	13.84	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,158.49730	1,186.288	13.84	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			521.87400	504.170	13.38	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			995.57400	1,017.770	13.38	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			519.21440	501.522	13.40	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,002.91440	1,025.122	13.40	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			524.54630	506.836	13.37	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			988.24630	1,010.436	13.37	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			783.33930	804.924	12.87	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			808.47710	789.721	12.89	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			789.67710	811.321	12.89	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,372.99100	1,349.219	11.18	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			244.19100	260.819	11.18	0.00	0	5,795
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			441.11680	428.863	15.50	0.00	0	5,795
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,912.31680	1,940.463	15.50	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			815.69810	796.861	12.85	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			776.89810	798.461	12.85	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			812.13930	793.324	12.87	0.00	0	0
Total € / R Option											0.00	0	160,553
Total € / R											2,147,600.40	152	278,584
AU\$ / R	On	21/11/2014	Foreign Exchange Future			9.76930		9.73420			0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.79310		9.75670			0.00	0	12,294
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.87950		9.84460			0.00	0	15,547
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.96630		9.93140			0.00	0	3,800
AU\$ / R	On	14/09/2015	Foreign Exchange Future			10.06570		10.03050			0.00	0	600
Total AU\$ / R Future											0.00	0	32,241
AU\$ / R	On	21/11/2014	Foreign Exchange Option	9.76	Call			0.00000	9.300		0.00	0	0
AU\$ / R	On	21/11/2014	Foreign Exchange Option	9.76	Put			25.80000	0.000		0.00	0	0
AU\$ / R	On	21/11/2014	Foreign Exchange Option	9.75	Put			15.80000	0.000		0.00	0	0
AU\$ / R	On	21/11/2014	Foreign Exchange Option	9.63	Call			104.20000	139.300		0.00	0	8,000
AU\$ / R	On	21/11/2014	Foreign Exchange Option	9.63	Put			0.00000	0.000		0.00	0	0
AU\$ / R	On	21/11/2014	Foreign Exchange Option	9.74	Call			0.00000	29.300		0.00	0	0
AU\$ / R	On	21/11/2014	Foreign Exchange Option	9.74	Put			5.80000	0.000		0.00	0	0
AU\$ / R	On	21/11/2014	Foreign Exchange Option	9.75	Call			0.00000	19.300		0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			73.79460	87.225	8.09	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			187.99980	215.955	8.88	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			41.29980	32.855	8.88	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			322.31520	354.981	9.54	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			36.77380	29.096	8.96	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			195.67920	224.025	8.92	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			38.97920	30.926	8.92	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			994.02850	957.661	13.00	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			0.58210	0.641	13.31	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			1,043.88210	1,007.541	13.31	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			117.09460	94.125	8.09	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			18.15150	22.133	9.14	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			311.45150	279.033	9.14	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			0.72850	0.761	13.00	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			15.61520	11.881	9.54	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			203.47380	232.196	8.96	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			308.97520	283.581	9.44	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			150.49360	159.765	9.47	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			315.89360	290.265	9.47	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			156.71860	166.463	9.41	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			302.11860	276.963	9.41	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			153.57520	163.081	9.44	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			520.23500	494.117	11.07	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			208.89770	217.563	11.09	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			527.49770	501.263	11.09	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			206.20010	214.747	11.12	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			534.80010	508.447	11.12	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			211.63500	220.417	11.07	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			300.55580	311.942	11.90	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			630.05580	606.242	11.90	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			306.36470	317.958	11.86	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			615.86470	592.258	11.86	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			303.44520	314.933	11.88	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			622.94520	599.233	11.88	0.00	0	0
Total AU\$ / R Option											0.00	0	9,005
Total AU\$ / R											0.00	0	41,246
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.94130		9.95020			0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			10.07940		10.08920			0.00	0	100
Total CAD/ R Future											0.00	0	100
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			112.17010	101.469	10.91	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			151.97010	150.169	10.91	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			108.11650	97.584	10.94	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			157.91650	156.284	10.94	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			104.18030	93.820	10.97	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			163.98030	162.520	10.97	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			238.17670	229.011	9.99	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			238.97670	239.611	9.99	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			233.42050	224.961	10.02	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			244.22050	245.561	10.02	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			229.38320	220.982	10.05	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	16/03/2015	Foreign Exchange Option	10.11	Put			250.18320	251.582	10.05	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	100
CF CANDCO	n	12/12/2014	Foreign Exchange Future			10.95940		-14.52300			0.00	0	1,942
Total CF CANDO CAFC Future											0.00	0	1,942
Total CF CANDO CAFC											0.00	0	1,942
CF CANDCO	n	12/12/2014	Foreign Exchange Future			1,043.23430		1,092.49510			0.00	0	26,600
Total CF CANDO CAFE Future											0.00	0	26,600
Total CF CANDO CAFE											0.00	0	26,600
CF CANDCO	n	12/12/2014	Foreign Exchange Future			1,142.99960		1,192.26930			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			229.90820		-208.57160			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			948.92090		999.46880			0.00	0	1,871
Total CF CANDO CAFK Future											0.00	0	1,871
Total CF CANDO CAFK											0.00	0	1,871
CF CANDCO	n	02/12/2014	Foreign Exchange Future			10,000.00000		10,000.00000			0.00	0	10
Total CF CANDO CAFY Future											0.00	0	10
Total CF CANDO CAFY											0.00	0	10
CF CANDCO	n	19/11/2014	Foreign Exchange Future			79.10270		70.89100			0.00	0	8,000
Total CF CANDO CAGA Future											0.00	0	8,000
Total CF CANDO CAGA											0.00	0	8,000
CHF / R	On	12/12/2014	Foreign Exchange Future			11.65290		11.67640			0.00	0	6,632
CHF / R	On	16/03/2015	Foreign Exchange Future			11.86030		11.88560			0.00	0	2,308
Total CHF / R Future											0.00	0	8,940
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Call			22.68160	18.346	12.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Put			586.28160	605.446	12.80	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Call			21.84990	17.631	12.83	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Put			595.44990	614.731	12.83	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Call			21.29790	17.193	12.90	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			604.89790	624.293	12.90	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			89.97820	86.402	15.17	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			1,194.37820	1,216.102	15.17	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			88.94210	85.408	15.19	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,203.34210	1,225.108	15.19	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			87.92110	84.428	15.22	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			1,212.32110	1,234.128	15.22	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	8,940
CNH / R	On	12/12/2014	Foreign Exchange Future			1.83100		1.83890			0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Future			1.84650		1.85390			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			23.28150	27.182	10.87	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			1,002.18580	924.665	11.36	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			13.18580	14.665	11.36	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			906.53400	830.017	11.12	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			17.53400	20.017	11.12	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			812.28150	737.182	10.87	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			239.55850	261.960	10.79	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			714.24200	665.431	10.82	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			275.24200	300.431	10.82	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			846.14660	791.878	10.76	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			207.14660	226.878	10.76	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			778.55850	726.960	10.79	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			0.12450		0.12480			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			0.06600		0.06680			0.00	0	17
NGN / R	On	11/12/2015	Foreign Exchange Future			0.06020		0.06320			0.00	0	56,400
Total NGN / R Future											0.00	0	56,417
Total NGN / R											0.00	0	56,417

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
QUANTO €On 12/12/2014			1.24540		1.24270			0.00	0	110
QUANTO €On 16/03/2015			1.24630		1.24350			0.00	0	0
QUANTO €On 12/06/2015			1.24720		1.24450			0.00	0	200
Total QUANTO € / \$ Future								0.00	0	310
Total QUANTO € / \$								0.00	0	310
RAIN On 12/12/2014			21,003.44000		21,080.98000			0.00	0	0
Total RAIN Future								0.00	0	0
Total RAIN								0.00	0	0
TRY / R On 12/12/2014			4.95230		4.96530			0.00	0	0
TRY / R On 16/03/2015			4.93340		4.94020			0.00	0	0
Total TRY / R Future								0.00	0	0
TRY / R On 12/12/2014	4.98	Call			27.08890	21.780	5.96	0.00	0	0
TRY / R On 12/12/2014	4.98	Put			41.78890	49.480	5.96	0.00	0	0
TRY / R On 12/12/2014	4.99	Call			22.51400	18.848	6.06	0.00	0	0
TRY / R On 12/12/2014	4.99	Put			47.21400	56.548	6.06	0.00	0	0
TRY / R On 12/12/2014	5.00	Call			18.42800	16.281	6.17	0.00	0	0
TRY / R On 12/12/2014	5.00	Put			53.12800	63.981	6.17	0.00	0	0
TRY / R On 16/03/2015	4.99	Call			53.80660	53.769	6.84	0.00	0	0
TRY / R On 16/03/2015	4.99	Put			103.60660	110.369	6.84	0.00	0	0
TRY / R On 16/03/2015	5.00	Call			50.71440	50.643	6.89	0.00	0	0
TRY / R On 16/03/2015	5.00	Put			110.51440	117.243	6.89	0.00	0	0
TRY / R On 16/03/2015	5.01	Call			47.79760	47.685	6.94	0.00	0	0
TRY / R On 16/03/2015	5.01	Put			117.59760	124.285	6.94	0.00	0	0
Total TRY / R Option								0.00	0	0
Total TRY / R								0.00	0	0
ZMW / R On 12/12/2014			1.74810		1.75710			0.00	0	13
Total ZMW / R Future								0.00	0	13
Total ZMW / R								0.00	0	13
Total Futures								691 368 746.20	46,414	1,491,432
Total Options								15 338 753.58	69,592	2,082,326
Grand Total:								706,707,499.78	116,006	3,573,758