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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/10/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 13/10/2014 Foreign Exchange Future			11.04250		11.10300			0.00	0	0
\$ / R On 20/10/2014 Foreign Exchange Future			11.05260		11.11020			0.00	0	1,280
\$ / R On 21/10/2014 Foreign Exchange Future			11.05440		11.11190			0.00	0	0
\$ / R On 22/10/2014 Foreign Exchange Future			11.05620		11.11370			0.00	0	0
\$ / R On 27/10/2014 Foreign Exchange Future			11.06530		11.12220			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			11.06890		11.12550			0.00	0	668
\$ / R On 30/10/2014 Foreign Exchange Future			11.07070		11.12720			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			11.07970		11.13560			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			11.08160		11.13730			0.00	0	0
\$ / R On 10/11/2014 Foreign Exchange Future			11.09060		11.14580			0.00	0	1,338
\$ / R On 12/11/2014 Foreign Exchange Future			11.09420		11.14910			0.00	0	711
\$ / R On 25/11/2014 Foreign Exchange Future			11.11840		11.17440			0.00	0	0
\$ / R On 26/11/2014 Foreign Exchange Future			11.12030		11.17650			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			11.12400		11.18070			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			11.14670		11.20590			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			11.14860		11.20800			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			11.15040		11.21010			143,606,001.60	12,879	969,632
\$ / R On 15/12/2014 Foreign Exchange Future			11.15610		11.21640			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.17320		11.23340			0.00	0	440
\$ / R On 28/01/2015 Foreign Exchange Future			11.24810		11.30830			0.00	0	2,300
\$ / R On 25/02/2015 Foreign Exchange Future			11.30330		11.36410			0.00	0	2,421

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/02/2015	Foreign Exchange Future			11.30530		11.36610			0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Future			11.30720		11.36810			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.34070		11.40210			19,313,212.10	1,703	116,579
\$ / R	On	27/03/2015	Foreign Exchange Future			11.36240		11.42400			0.00	0	2,435
\$ / R	On	01/04/2015	Foreign Exchange Future			11.37220		11.43400			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.42670		11.48920			0.00	0	2,450
\$ / R	On	27/05/2015	Foreign Exchange Future			11.48660		11.54990			0.00	0	1,375
\$ / R	On	12/06/2015	Foreign Exchange Future			11.51970		11.58350			230,394.00	20	19,305
\$ / R	On	26/06/2015	Foreign Exchange Future			11.54860		11.61280			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.61810		11.68320			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.68090		11.74660			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.71980		11.78600			0.00	0	2,885
\$ / R	On	28/09/2015	Foreign Exchange Future			11.75010		11.81660			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.81490		11.88100			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.87510		11.93950			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			11.90950		11.97300			0.00	0	2,400
\$ / R	On	21/12/2015	Foreign Exchange Future			11.93100		11.99390			0.00	0	0
Total \$ / R Future											163,149,607.70	14,602	1,132,405
\$ / R	On	13/10/2014	Foreign Exchange Option	11.19	Call			13.33910	0.000	10.50	0.00	0	0
\$ / R	On	13/10/2014	Foreign Exchange Option	11.19	Put			100.33910	147.500	10.50	0.00	0	0
\$ / R	On	20/10/2014	Foreign Exchange Option	11.14	Call			60.31570	30.060	10.53	0.00	0	0
\$ / R	On	20/10/2014	Foreign Exchange Option	11.14	Put			90.11570	117.460	10.53	0.00	0	0
\$ / R	On	21/10/2014	Foreign Exchange Option	11.24	Call			35.86690	16.493	11.50	0.00	0	9,000
\$ / R	On	21/10/2014	Foreign Exchange Option	11.24	Put			163.96690	202.093	11.50	0.00	0	0
\$ / R	On	22/10/2014	Foreign Exchange Option	11.21	Call			47.63470	24.572	11.28	0.00	0	5,000
\$ / R	On	22/10/2014	Foreign Exchange Option	11.21	Put			143.93470	178.372	11.28	0.00	0	0
\$ / R	On	27/10/2014	Foreign Exchange Option	11.26	Call			49.79510	29.758	11.21	0.00	0	0
\$ / R	On	27/10/2014	Foreign Exchange Option	11.26	Put			187.59510	224.458	11.21	0.00	0	6,000
\$ / R	On	27/10/2014	Foreign Exchange Option	11.38	Call			26.45190	14.527	11.89	0.00	0	6,000
\$ / R	On	27/10/2014	Foreign Exchange Option	11.38	Put			284.25190	329.227	11.89	0.00	0	6,000
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,825.50000	2,768.900	20.23	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	20.23	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.69	Call			7.22370	3.839	13.87	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.69	Put			571.72370	624.939	13.87	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			0.09660	0.037	25.32	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,204.59660	2,261.137	25.32	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			344.44970	289.186	11.36	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			18.94970	20.286	11.36	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.15	Call			94.28490	64.324	10.74	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.15	Put			118.78490	145.424	10.74	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			60.25290	38.645	11.30	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			184.75290	219.745	11.30	0.00	0	0
\$ / R	On	30/10/2014	Foreign Exchange Option	11.36	Call			38.26180	24.264	11.98	0.00	0	0
\$ / R	On	30/10/2014	Foreign Exchange Option	11.36	Put			271.06180	313.565	11.98	0.00	0	6,000
\$ / R	On	30/10/2014	Foreign Exchange Option	11.50	Call			19.58460	11.914	12.77	0.00	0	6,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/10/2014	Foreign Exchange Option	11.50	Put			392.38460	441.214	12.77	0.00	0	6,000
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			976.71450	920.565	14.38	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			1.11450	0.865	14.38	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			5.58670	3.286	14.56	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			779.98670	833.586	14.56	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			404.64940	350.746	10.74	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			17.34940	19.146	10.74	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			99.06470	72.305	10.98	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			161.76470	190.705	10.98	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	11.18	Call			120.41060	92.885	10.80	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	11.18	Put			154.61060	182.285	10.80	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Call			390.74200	340.863	10.09	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Put			21.64200	26.663	10.09	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			0.48930	0.546	20.62	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,436.08930	2,492.146	20.62	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			410.71050	360.360	10.03	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			36.31050	41.960	10.03	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Call			183.06190	149.997	10.66	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Put			156.56190	179.697	10.66	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Call			32.96710	26.511	14.22	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Put			706.46710	756.211	14.22	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			146.25440	120.793	11.15	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			215.55440	246.793	11.15	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,880.71820	2,824.012	21.62	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.01820	0.012	21.62	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			469.08020	416.694	10.08	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			43.18020	49.994	10.08	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			269.15240	228.365	10.46	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			131.15240	149.765	10.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,210.44760	2,150.682	17.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			0.34760	0.282	17.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			2,120.52410	2,060.753	17.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			0.42410	0.353	17.25	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,711.18190	1,651.408	15.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			1.08190	1.008	15.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,651.34710	1,591.580	15.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			1.24710	1.180	15.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,660.19310	2,600.484	19.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.09310	0.083	19.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,432.22890	1,372.535	14.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			2.12890	2.136	14.03	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,332.83620	1,273.216	13.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			2.73620	2.816	13.56	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,771.04000	1,711.261	15.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			0.94000	0.861	15.61	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,164.34610	1,104.959	12.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			4.24610	4.559	12.77	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	10.10	Call			1,114.94770	1,055.595	12.50	0.00	0	2,995
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			4.84770	5.195	12.50	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,611.47230	1,551.713	14.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			1.37230	1.313	14.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			879.69480	820.403	11.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			9.59480	10.003	11.25	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			869.97850	810.690	11.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			9.87850	10.290	11.20	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,213.82490	1,154.351	13.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			3.72490	3.951	13.00	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			840.88440	781.609	11.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			10.78440	11.209	11.04	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			821.53680	762.272	10.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			11.43680	11.872	10.94	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			918.64390	859.339	11.46	0.00	0	2,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			8.54390	8.939	11.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			773.35950	714.126	10.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			13.25950	13.726	10.68	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			735.03910	675.840	10.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			14.93910	15.440	10.47	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			860.27110	800.987	11.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			10.17110	10.587	11.15	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			706.44610	647.280	10.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			16.34610	16.880	10.31	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			677.99310	618.869	10.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			17.89310	18.469	10.15	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			782.97170	723.731	10.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			12.87170	13.331	10.73	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			602.92400	545.615	9.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			22.82400	25.215	9.93	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			541.16060	486.267	10.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			31.06060	35.867	10.01	0.00	0	22,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			725.49330	666.304	10.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			15.39330	15.904	10.41	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			507.57430	453.698	10.06	0.00	0	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			37.47430	43.298	10.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			499.32240	445.721	10.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			39.22240	45.321	10.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			630.92560	571.893	9.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			20.82560	21.493	9.89	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			458.99310	406.883	10.14	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			48.89310	56.483	10.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Call			451.12060	399.332	10.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Put			51.02060	58.931	10.15	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			515.88440	461.742	10.05	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			35.78440	41.342	10.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			435.57540	384.453	10.18	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	10.83	Put			55.47540	64.054	10.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			420.30460	369.881	10.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			60.20460	69.481	10.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			474.93540	422.205	10.11	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			44.83540	51.805	10.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			383.37430	334.824	10.26	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			73.27430	84.425	10.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			362.10510	314.764	10.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			82.00510	94.364	10.30	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			443.31360	391.855	10.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			53.21360	61.455	10.16	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			348.30710	301.805	10.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			88.20710	101.405	10.33	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			341.52370	295.451	10.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			91.42370	105.051	10.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			412.77360	362.711	10.21	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			62.67360	72.311	10.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			278.08420	236.595	10.46	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			127.98420	146.195	10.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			272.18550	231.179	10.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			132.08550	150.779	10.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Call			355.16670	308.243	10.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Put			85.06670	97.843	10.31	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			254.98590	215.450	10.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			144.88590	165.050	10.51	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			249.41610	210.378	10.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			149.31610	169.978	10.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			315.18380	270.883	10.39	0.00	0	32,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			105.08380	120.483	10.39	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			227.96360	190.936	10.58	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			167.86360	190.536	10.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			202.99240	171.660	10.81	0.00	0	2,931
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			192.89240	221.260	10.81	0.00	0	750
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Call			260.63630	220.607	10.50	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Put			140.53630	160.207	10.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Call			165.20170	138.791	11.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Put			255.10170	288.391	11.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Call			155.29300	130.259	11.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Put			275.19300	309.859	11.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Call			238.52540	200.488	10.55	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Put			158.42540	180.088	10.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			134.46210	112.442	11.77	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			324.36210	362.042	11.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Call			118.92710	99.265	12.05	0.00	0	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Put			368.82710	408.864	12.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Call			183.14460	154.331	11.05	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Put			223.04460	253.931	11.05	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			99.11010	82.586	12.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			439.01010	482.186	12.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			87.91150	73.230	12.76	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			487.81150	532.830	12.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			152.12450	127.539	11.48	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			282.02450	317.138	11.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			82.84270	69.010	12.91	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			512.74270	558.610	12.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Call			66.88200	55.918	13.44	0.00	0	1,670
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Put			606.78200	655.518	13.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			109.63700	91.427	12.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			399.53700	441.027	12.24	0.00	0	600
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			54.77880	45.834	13.99	0.00	0	38,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Put			704.67880	755.434	13.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Call			51.04830	42.734	14.19	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Put			740.94830	792.334	14.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			84.49570	70.386	12.86	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			504.39570	549.986	12.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			46.81440	39.222	14.44	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			786.71440	838.822	14.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			43.00830	36.068	14.69	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			832.90830	885.669	14.69	0.00	0	598
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Call			63.28640	52.918	13.59	0.00	0	4,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Put			633.18640	682.518	13.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			36.49660	30.682	15.18	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			926.39660	980.282	15.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			27.25650	22.091	15.98	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,107.15650	1,161.691	15.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Call			47.62560	39.894	14.39	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Put			777.52560	829.494	14.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			16.35170	12.848	16.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,306.25170	1,362.448	16.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			4.45500	3.319	16.72	0.00	0	36,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,794.35500	1,852.919	16.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			42.29400	35.477	14.74	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			842.19400	895.077	14.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			2.33650	1.695	16.97	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,032.23650	2,091.295	16.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			2.21330	1.602	16.99	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,052.11330	2,111.202	16.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			26.85660	21.537	15.99	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,116.75660	1,171.137	15.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			1.32140	1.125	21.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			2,991.22140	3,050.725	21.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			1.32570	1.131	22.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,021.22570	3,080.731	22.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			3.79490	2.809	16.78	0.00	0	7,471

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	13.06	Put			1,853.69490	1,912.409	16.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,710.18000	2,650.473	19.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.08000	0.073	19.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.71020	0.530	23.76	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,630.61020	3,690.130	23.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			1.29970	1.069	18.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,391.19970	2,450.669	18.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,210.11700	3,150.418	21.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.01700	0.018	21.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,760.16870	2,700.463	20.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.06870	0.063	20.01	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Call			47.46970	40.025	14.57	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Put			821.06970	873.925	14.57	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			2.04480	1.246	19.33	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,585.64480	2,645.146	19.33	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			466.59450	414.017	10.09	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			50.19450	57.917	10.09	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Call			235.30960	197.729	10.53	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Put			168.90960	191.629	10.53	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,933.45540	2,873.261	19.57	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.05540	0.061	19.57	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			232.99630	198.087	10.73	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			199.59630	224.887	10.73	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			581.05810	529.498	10.18	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			72.75810	81.398	10.18	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			327.02010	289.248	10.91	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			218.72010	241.148	10.91	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			19.10810	14.753	22.48	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			2,980.80810	3,036.653	22.48	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			3,008.76370	2,948.562	19.06	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.46370	0.462	19.06	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			649.08600	598.074	10.32	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			84.98600	94.774	10.32	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			37.82610	32.645	23.87	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,173.72610	3,229.345	23.87	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			426.29200	385.930	11.05	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			210.19200	230.630	11.05	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,067.00590	3,006.332	18.51	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.90590	1.032	18.51	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			391.99940	353.899	11.20	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			243.89940	266.699	11.20	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,112.44540	1,051.480	10.75	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			30.34540	30.780	10.75	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			949.38110	889.972	10.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			47.28110	49.272	10.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			735.83640	680.302	10.34	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.76530	0.934	19.25	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
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			3.87930	4.572	15.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,910.14740	1,849.339	13.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			8.04740	8.639	13.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			79.70600	72.878	17.55	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,727.60600	1,782.178	17.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,402.86530	3,341.634	19.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,848.04600	2,905.639	22.16	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.57350	0.421	24.75	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,598.47350	7,659.721	24.75	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			188.65100	171.663	13.96	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			786.55100	830.963	13.96	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,405.97930	2,345.272	15.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,319.38760	1,371.075	16.13	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			82.59300	75.500	17.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,680.49300	1,734.800	17.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			312.44770	284.451	12.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			410.34770	443.751	12.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			50.14600	46.339	22.16	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			478.95550	515.006	12.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			218.00070	198.316	13.41	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			665.90070	707.616	13.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			549.69160	504.817	10.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			157.59160	174.117	10.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			111.48760	101.775	16.13	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			290.27360	315.744	11.45	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			348.04430	317.189	11.75	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			345.94430	376.489	11.75	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			621.14830	573.061	10.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			119.04830	132.361	10.52	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			281.05550	255.706	12.49	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			150.09540	166.024	10.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			555.91640	510.743	10.75	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			153.81640	170.043	10.75	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			940.52280	881.227	10.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			48.42280	50.527	10.56	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			392.37360	356.444	11.45	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			83.73640	89.602	10.34	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			703.41320	648.718	10.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			91.31320	98.019	10.30	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,322.02400	1,259.798	11.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			19.92400	19.098	11.29	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			562.19540	516.724	10.73	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			55.58240	48.499	24.69	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,481.58240	3,536.100	24.69	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			721.63650	667.124	10.35	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			97.63650	104.724	10.35	0.00	0	300
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			175.03540	160.199	14.72	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			981.03540	1,027.999	14.72	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			477.33150	438.032	11.23	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			243.33150	265.832	11.23	0.00	0	22,187
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			799.65750	744.624	10.58	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			110.45750	117.924	10.58	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			69.24620	60.133	24.57	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,730.04620	3,783.433	24.57	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			868.85740	815.451	10.78	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			118.95740	128.851	10.78	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			75.01340	66.348	24.42	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,005.11340	4,059.748	24.42	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			709.48460	664.856	11.12	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			205.98460	225.156	11.12	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			697.83000	653.666	11.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			214.33000	233.966	11.17	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			543.97030	506.665	11.94	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			109.79470	117.981	10.88	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			113.83390	122.299	10.87	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			772.37570	723.537	10.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			168.87570	183.837	10.86	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			185.01990	171.591	16.75	0.00	0	45,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,601.51990	1,651.891	16.75	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			963.29470	907.681	10.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,800.83250	1,852.760	17.36	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			145.74840	135.296	18.03	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			2,022.24840	2,075.596	18.03	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			399.77990	372.574	13.11	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			606.27990	642.874	13.11	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			947.33390	891.999	10.87	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			613.34320	650.117	13.14	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			393.93130	367.088	13.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			620.43130	657.388	13.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			591.02420	551.483	11.68	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			307.52420	331.783	11.68	0.00	0	2,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			164.33250	152.460	17.36	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			360.47030	386.965	11.94	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			461.43820	430.521	12.51	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			477.93820	510.821	12.51	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			757.95850	711.431	10.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			174.45850	191.731	10.91	0.00	0	45,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			396.84320	369.817	13.14	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			80.09850	68.760	24.26	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,347.29850	4,400.160	24.26	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			940.35210	885.243	10.88	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			127.55210	136.643	10.88	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,019.12270	963.220	11.01	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			135.92270	145.120	11.01	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			90.09880	82.339	24.32	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,556.89880	4,614.239	24.32	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,088.82170	1,032.813	11.14	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			142.22170	151.913	11.14	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			96.08280	85.344	24.19	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,849.48280	4,904.444	24.19	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			397.95850	376.559	15.09	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			1,111.95850	1,156.759	15.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			306.62820	289.874	16.58	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,580.62820	1,630.074	16.58	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			199.72760	196.358	21.37	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,993.72760	3,056.558	21.37	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			700.11400	663.167	12.30	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			414.11400	443.367	12.30	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			695.72660	658.949	12.33	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			419.72660	449.149	12.33	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			518.77210	490.674	13.68	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			732.77210	770.874	13.68	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			998.56340	943.222	11.21	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			192.56340	203.422	11.21	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			984.32880	929.231	11.21	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			198.32880	209.430	11.21	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			704.53550	667.414	12.27	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			408.53550	437.614	12.27	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,324.60330	1,263.136	11.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			98.60330	103.336	11.12	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,290.02120	1,230.661	11.13	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			104.02120	110.861	11.13	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			103.18660	96.534	24.28	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,086.58660	5,146.434	24.28	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,164.71240	1,106.599	11.19	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			148.11240	156.499	11.19	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,233.63110	1,177.403	11.31	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			152.63110	162.503	11.31	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			112.34090	106.540	24.05	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,211.34090	5,271.640	24.05	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,297.11510	1,241.271	11.36	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			157.61510	166.171	11.36	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			106.44320	96.948	23.71	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,616.94320	5,671.848	23.71	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			214.69560	225.775	11.56	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			25.62810	24.871	13.92	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,799.47230	2,734.714	13.72	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			26.47230	25.214	13.72	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,750.34620	2,685.060	13.51	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			27.34620	25.560	13.51	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,187.69560	1,135.275	11.56	0.00	0	500

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	9.15	Call			2,848.62810	2,784.371	13.92	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,114.74260	1,064.486	11.69	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			260.84260	273.486	11.69	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			99.33030	93.596	23.62	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,975.43030	6,032.596	23.62	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,354.96190	1,300.024	11.40	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			161.06190	169.024	11.40	0.00	0	300
Total \$ / R Option											0.00	0	1,641,532
Total \$ / R											163,149,607.70	14,602	2,773,937
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			11.15040		11.21010			334,512.00	30	1,500
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.34070		11.40210			986,640.90	87	193
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.51970		11.58350			0.00	0	85
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			11.71980		11.78600			0.00	0	15
Total \$ / R MAXI Future											1,321,152.90	117	1,793
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			28,202.45040	31,713.849	11.48	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			14,902.36670	12,487.974	11.53	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			28,892.36670	32,447.974	11.53	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			14,598.57450	12,227.830	11.58	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			29,588.57450	33,187.830	11.58	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			52,425.35680	46,985.246	10.04	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			3,415.35680	3,945.246	10.04	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			15,212.45040	12,753.849	11.48	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			40,182.40270	36,527.786	11.40	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			27,972.40270	30,457.786	11.40	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			18,974.35640	20,870.295	10.96	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			49,610.52770	45,397.228	10.98	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			19,400.52770	21,327.228	10.98	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			49,042.05940	44,859.860	11.01	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			19,832.05940	21,789.860	11.01	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			50,184.35640	45,940.295	10.96	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			31,263.51880	33,712.054	11.71	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			59,595.48730	55,618.733	11.66	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			30,245.48730	32,648.733	11.66	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			59,102.41820	55,148.339	11.68	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			30,752.41820	33,178.339	11.68	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			58,613.51880	54,682.054	11.71	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			61,479.08440	58,130.293	12.86	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			53,879.08440	57,150.293	12.86	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			62,232.54300	58,846.104	12.81	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			52,632.54300	55,866.104	12.81	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			61,854.54750	58,483.175	12.83	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			53,254.54750	56,503.175	12.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI Option											0.00	0	420
Total \$ / R MAXI											1,321,152.90	117	2,213
£ / R	On	17/10/2014	Foreign Exchange Future			17.74230		17.79630			0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Future			17.89920		17.95620			91,733,400.00	5,125	37,072
£ / R	On	23/01/2015	Foreign Exchange Future			18.03370		18.09090			0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Future			18.18780		18.24660			0.00	0	2,572
£ / R	On	12/06/2015	Foreign Exchange Future			18.45420		18.51590			0.00	0	1,975
£ / R	On	14/09/2015	Foreign Exchange Future			18.75250		18.81670			0.00	0	295
Total £ / R Future											91,733,400.00	5,125	41,914
£ / R	On	17/10/2014	Foreign Exchange Option	17.65	Call			188.04550	132.525	10.53	0.00	0	0
£ / R	On	17/10/2014	Foreign Exchange Option	17.65	Put			41.74550	40.225	10.53	0.00	0	1,650
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Call			44.90050	39.610	12.77	0.00	0	16,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Put			1,278.70050	1,330.410	12.77	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Call			36.15620	32.008	13.11	0.00	0	5,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Put			1,419.95620	1,472.808	13.11	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Call			604.29380	559.095	9.75	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Put			98.09380	109.895	9.75	0.00	0	2,500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			538.99480	495.955	9.79	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			122.79480	136.755	9.79	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			127.94390	113.108	11.22	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			671.74390	713.908	11.22	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			531.98580	489.199	9.79	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			125.78580	139.999	9.79	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			525.02740	482.493	9.80	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			128.82740	143.293	9.80	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.35	Call			681.30150	633.922	9.71	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.35	Put			75.10150	84.722	9.71	0.00	0	10,000
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			14.75400	13.732	17.17	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,623.85400	3,680.032	17.17	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			14.67610	13.661	17.23	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,643.77610	3,699.961	17.23	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			147.41020	135.838	12.71	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,156.51020	1,202.138	12.71	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			145.85730	134.393	12.72	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,164.95730	1,210.693	12.72	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			23.91850	21.861	15.96	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,973.01850	3,028.161	15.96	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			266.84260	247.653	11.48	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			675.94260	713.953	11.48	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			234.52860	217.573	11.77	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			773.62860	813.873	11.77	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			148.98290	137.296	12.69	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,148.08290	1,193.596	12.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			353.52350	328.720	10.86	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			482.62350	515.020	10.86	0.00	0	9,605
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,295.00330	1,339.088	13.26	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			248.07870	233.564	13.29	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,311.47870	1,355.764	13.29	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			307.85970	290.511	12.73	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,061.25970	1,102.711	12.73	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			251.60330	236.888	13.26	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			249.83580	235.217	13.27	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,303.23580	1,347.417	13.27	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			627.32820	583.665	12.70	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			971.42820	989.465	12.70	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			633.56800	589.568	12.67	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			957.66800	975.368	12.67	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			630.43590	586.604	12.69	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			964.53590	982.404	12.69	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			873.85980	843.191	12.96	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			997.15980	1,030.691	12.96	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			870.45310	839.906	12.97	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,003.75310	1,037.406	12.97	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			867.06320	836.644	12.99	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,010.36320	1,044.144	12.99	0.00	0	0
Total £ / R Option											0.00	0	69,662
Total £ / R											91,733,400.00	5,125	111,576
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10393		0.10389			0.00	0	15,514
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10582		0.10579			0.00	0	25
Total ¥ / R Future											0.00	0	15,539
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			1.62710	1.555	14.50	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,612.62710	1,608.455	14.50	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			417.14690	419.363	8.84	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			28.14690	26.263	8.84	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			38.88810	39.168	12.86	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			649.88810	646.068	12.86	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,585.62300	1,589.110	12.55	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			7.02300	7.010	12.55	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			665.86850	667.275	10.77	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			87.26850	85.175	10.77	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			205.43090	204.604	13.50	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			626.83090	622.504	13.50	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	15,539

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	27/10/2014	Foreign Exchange Future			14.03470		14.00100			0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Future			14.03940		14.04450			0.00	0	2,000
€ / R	On	26/11/2014	Foreign Exchange Future			14.10740		14.11160			0.00	0	2,000
€ / R	On	12/12/2014	Foreign Exchange Future			14.14700		14.15570			3,282,104.00	232	74,143
€ / R	On	16/03/2015	Foreign Exchange Future			14.39750		14.40760			9,142,412.50	635	25,273
€ / R	On	12/06/2015	Foreign Exchange Future			14.63490		14.64770			0.00	0	1,300
€ / R	On	14/09/2015	Foreign Exchange Future			14.90500		14.92140			0.00	0	120
Total € / R Future											12,424,516.50	867	104,836
€ / R	On	27/10/2014	Foreign Exchange Option	14.00	Call			0.00000	122.719	9.54	613,594.50	5,000	5,000
€ / R	On	27/10/2014	Foreign Exchange Option	14.00	Put			0.00000	88.019	9.54	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.34	Call			37.24840	27.690	10.48	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.34	Put			332.74840	328.290	10.48	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.35	Call			35.67180	26.323	10.51	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.35	Put			341.17180	336.923	10.51	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.36	Call			34.15810	25.016	10.55	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.36	Put			349.65810	345.616	10.55	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Call			121.98640	111.444	10.52	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Put			350.38640	344.044	10.52	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Call			119.29670	108.853	10.56	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Put			357.69670	351.453	10.56	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Call			116.66390	106.321	10.59	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Put			365.06390	358.921	10.59	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			686.22460	673.846	9.30	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			323.75080	308.025	9.70	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			158.05080	151.025	9.70	0.00	0	4,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Call			41.66390	36.717	13.15	0.00	0	4,500
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			513.64620	499.379	9.47	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			67.94620	62.379	9.47	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			29.93550	26.265	13.93	0.00	0	7,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			65.63710	60.154	9.46	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			490.92240	476.417	9.50	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			75.22240	69.417	9.50	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			2,151.56710	2,159.053	16.42	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Call			238.96360	223.428	9.83	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Put			233.26360	226.428	9.83	0.00	0	3,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Put			1,035.96390	1,039.717	13.15	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			33.67100	29.580	13.65	0.00	0	25,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			1,167.97100	1,172.580	13.65	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			30.52460	26.846	9.30	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			529.08520	514.984	9.46	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			63.38520	57.984	9.46	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			521.33710	507.153	9.46	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			1,244.23550	1,249.265	13.93	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			7.26710	6.053	16.42	0.00	0	1,737
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			255.73080	243.240	12.24	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			788.13080	785.740	12.24	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			242.36230	230.500	12.39	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			834.76230	833.000	12.39	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			251.18140	238.900	12.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			803.58140	801.400	12.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			190.06710	180.866	13.11	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,062.46710	1,063.366	13.11	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			614.59650	596.488	10.27	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			226.99650	218.988	10.27	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			253.44600	241.060	12.26	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			795.84600	793.560	12.26	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			158.47350	151.074	13.68	0.00	0	7,100
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,250.87350	1,253.574	13.68	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			754.56280	737.259	9.94	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			146.96280	139.760	9.94	69,879.75	500	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			231.84530	220.498	12.52	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			874.24530	872.998	12.52	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			626.45050	608.388	10.24	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			218.85050	210.888	10.24	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			185.32270	176.381	13.19	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,087.72270	1,088.881	13.19	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,110.94870	1,109.981	13.33	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			352.88140	338.911	13.29	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,095.18140	1,094.011	13.29	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			350.75900	336.905	13.31	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,103.05900	1,102.005	13.31	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			348.64870	334.881	13.33	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			608.82710	590.694	12.94	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			927.42710	925.694	12.94	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			605.84430	587.806	12.96	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			934.44430	932.806	12.96	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			602.88040	584.937	12.98	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			941.48040	939.937	12.98	0.00	0	0
Total € / R Option											683,474.25	5,500	125,437
Total € / R											13,107,990.75	6,367	230,273
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.72640		9.72960			486,320.00	50	11,719
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.82550		9.82910			815,516.50	83	6,866
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.91850		9.92320			495,925.00	50	2,900
AU\$ / R	On	14/09/2015	Foreign Exchange Future			10.02670		10.03390			0.00	0	350
Total AU\$ / R Future											1,797,761.50	183	21,835
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			1,072.44090	1,075.718	11.55	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			184.23880	183.971	7.46	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			64.63880	67.571	7.46	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	9.45	Call			308.89310	304.749	7.66	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			198.43500	197.552	7.48	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			58.83500	61.152	7.48	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			191.28020	190.701	7.47	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			61.68020	64.301	7.47	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			1,022.78130	1,026.067	11.35	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			2.04090	2.118	11.55	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			85.62210	84.795	7.47	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			156.02210	158.395	7.47	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			30.49920	30.036	8.38	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			350.89920	353.636	8.38	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			2.38130	2.467	11.35	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			29.29310	28.349	7.66	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			359.72260	360.707	10.29	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			185.69810	183.131	10.32	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			366.59810	367.631	10.32	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			192.00210	189.338	10.26	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			352.90210	353.838	10.26	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			188.82260	186.207	10.29	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			560.01010	562.753	11.63	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			240.42990	238.489	11.65	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			567.22990	569.989	11.65	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			237.68040	235.756	11.68	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			574.48040	577.256	11.68	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			243.21010	241.253	11.63	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			651.44240	656.243	12.08	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			331.18130	328.739	12.04	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			637.28130	642.039	12.04	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			328.24930	325.829	12.06	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			644.34930	649.129	12.06	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			325.34240	322.943	12.08	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											1,797,761.50	183	22,840
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.92940		9.99900			0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			10.07490		10.14630			251,872.50	25	100
Total CAD/ R Future											251,872.50	25	100
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			141.94500	103.835	8.19	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			132.94500	164.435	8.19	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			137.04060	100.365	8.23	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			138.04060	170.965	8.23	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			132.82470	97.005	8.28	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			143.82470	177.605	8.28	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			239.65180	273.877	9.79	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	10.09	Call			285.89030	246.458	9.72	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			229.59030	261.558	9.72	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			280.88980	242.587	9.75	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			234.58980	267.687	9.75	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			275.95180	238.777	9.79	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											251,872.50	25	100
CF CANDCO	On	12/12/2014	Foreign Exchange Future			19.48450		-26.32520			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	On	12/12/2014	Foreign Exchange Future			935.75560		992.46290			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	On	12/12/2014	Foreign Exchange Future			1,034.62370		1,091.43750			0.00	0	2,913
Total CF CANDO CAFH Future											0.00	0	2,913
Total CF CANDO CAFH											0.00	0	2,913
CF CANDCO	On	12/12/2014	Foreign Exchange Future			200.74330		-204.54170			0.00	0	4,362
Total CF CANDO CAFJ Future											0.00	0	4,362
Total CF CANDO CAFJ											0.00	0	4,362
CF CANDCO	On	12/12/2014	Foreign Exchange Future			845.09930		903.59090			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			11.71130		11.70390			0.00	0	6,852
CHF / R	On	16/03/2015	Foreign Exchange Future			11.92390		11.91690			0.00	0	300
Total CHF / R Future											0.00	0	7,152
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Call			61.21030	59.465	12.14	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Put			597.31030	588.165	12.14	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Call			59.84780	58.109	12.17	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Put			605.94780	596.809	12.17	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Call			58.51510	56.786	12.20	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			614.61510	605.487	12.20	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			116.48250	114.426	14.44	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			1,189.58250	1,180.526	14.44	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			115.35650	113.303	14.47	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,198.45650	1,189.403	14.47	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			114.24380	112.194	14.49	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			1,207.34380	1,198.294	14.49	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	7,152
CNH / R	On	12/12/2014	Foreign Exchange Future			1.80950		1.81690			0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Future			1.82830		1.83620			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			668.31050	603.391	10.10	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			99.31050	108.391	10.10	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			829.75460	761.023	10.12	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			60.75460	66.023	10.12	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			747.20530	680.206	10.11	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			78.20530	85.206	10.11	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			343.25160	378.848	10.81	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			653.03280	609.468	10.88	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			391.03280	426.468	10.88	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			767.12480	717.475	10.73	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			305.12480	334.475	10.73	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			705.25160	661.848	10.81	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			0.12370		0.12470			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			0.06650		0.06670			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			1.26870		1.26280			0.00	0	80
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.26950		1.26360			0.00	0	0
Total QUANTO € / \$ Future											0.00	0	80
Total QUANTO € / \$											0.00	0	80

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RAIN	On	12/12/2014	Foreign Exchange Future			21,130.36000		21,180.57000			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			4.84020		4.83820			0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Future			4.81370		4.80740			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			10.70800	9.495	6.56	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			152.50800	149.295	6.56	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			9.71970	8.564	6.65	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			161.51970	158.364	6.65	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			8.82940	7.731	6.74	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			170.62940	167.531	6.74	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Call			39.60530	37.590	8.07	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			222.20530	213.890	8.07	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			37.70740	35.700	8.12	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			230.30740	222.000	8.12	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			35.89890	33.903	8.16	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			238.49890	230.203	8.16	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			1.72670		1.72410			0.00	0	13
Total ZMW / R Future											0.00	0	13
Total ZMW / R											0.00	0	13
Total Futures											270 678 311.10	20,919	1,363,381
Total Options											683 474.25	5,500	1,838,056
Grand Total:											271,361,785.35	26,419	3,201,437