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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/10/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 27/10/2014 Foreign Exchange Future			10.95550		10.98450			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.95550		10.98270			0.00	0	668
\$ / R On 30/10/2014 Foreign Exchange Future			10.95730		10.98450			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			10.96610		10.99340			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			10.96790		10.99520			0.00	0	424
\$ / R On 10/11/2014 Foreign Exchange Future			10.97670		11.00410			0.00	0	1,338
\$ / R On 12/11/2014 Foreign Exchange Future			10.98030		11.00760			0.00	0	711
\$ / R On 25/11/2014 Foreign Exchange Future			11.00320		11.03080			0.00	0	0
\$ / R On 26/11/2014 Foreign Exchange Future			11.00500		11.03260			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			11.00850		11.03620			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			11.03030		11.05800			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			11.03220		11.05980			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			11.03400		11.06160			114,775,668.00	10,402	951,139
\$ / R On 15/12/2014 Foreign Exchange Future			11.03940		11.06710			0.00	0	0
\$ / R On 19/12/2014 Foreign Exchange Future			11.04670		11.07430			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.05400		11.08160			0.00	0	440
\$ / R On 28/01/2015 Foreign Exchange Future			11.12560		11.15350			0.00	0	2,300
\$ / R On 25/02/2015 Foreign Exchange Future			11.17890		11.20700			0.00	0	2,421
\$ / R On 26/02/2015 Foreign Exchange Future			11.18080		11.20890			0.00	0	0
\$ / R On 27/02/2015 Foreign Exchange Future			11.18270		11.21080			0.00	0	0
\$ / R On 16/03/2015 Foreign Exchange Future			11.21500		11.24340			5,214,975.00	465	121,508

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/03/2015	Foreign Exchange Future			11.23590		11.26440			0.00	0	2,435
\$ / R	On	01/04/2015	Foreign Exchange Future			11.24550		11.27400			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.29680		11.32560			0.00	0	2,450
\$ / R	On	27/05/2015	Foreign Exchange Future			11.35440		11.38320			0.00	0	1,375
\$ / R	On	12/06/2015	Foreign Exchange Future			11.38610		11.41490			0.00	0	19,468
\$ / R	On	26/06/2015	Foreign Exchange Future			11.41390		11.44270			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.47950		11.50830			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.53950		11.56840			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.57680		11.60560			0.00	0	3,385
\$ / R	On	28/09/2015	Foreign Exchange Future			11.60580		11.63460			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.66790		11.69680			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.73050		11.75930			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			11.76630		11.79500			0.00	0	2,400
\$ / R	On	21/12/2015	Foreign Exchange Future			11.78860		11.81740			0.00	0	0
<b>Total \$ / R Future</b>											<b>119,990,643.00</b>	<b>10,867</b>	<b>1,118,648</b>
\$ / R	On	27/10/2014	Foreign Exchange Option	11.38	Call			1.44020	0.504	17.57	0.00	0	6,000
\$ / R	On	27/10/2014	Foreign Exchange Option	11.38	Put			396.94020	425.004	17.57	0.00	0	6,000
\$ / R	On	27/10/2014	Foreign Exchange Option	11.26	Call			3.61900	1.428	15.36	0.00	0	0
\$ / R	On	27/10/2014	Foreign Exchange Option	11.26	Put			279.11900	305.928	15.36	0.00	0	6,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.69	Call			0.33480	0.119	18.88	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.69	Put			707.63480	734.619	18.88	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			0.01650	0.018	45.50	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,347.31650	2,374.518	45.50	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.15	Call			15.74110	9.213	12.58	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.15	Put			183.04110	203.713	12.58	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			7.08480	3.818	13.84	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			274.38480	298.318	13.84	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,682.70000	2,655.500	14.00	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	14.00	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			195.89620	166.258	11.48	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			13.19620	10.758	11.48	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.08	Call			27.58260	17.330	11.70	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.08	Put			124.88260	141.830	11.70	0.00	0	0
\$ / R	On	30/10/2014	Foreign Exchange Option	11.36	Call			3.69460	2.067	14.51	0.00	0	0
\$ / R	On	30/10/2014	Foreign Exchange Option	11.36	Put			379.19460	404.767	14.51	0.00	0	6,000
\$ / R	On	30/10/2014	Foreign Exchange Option	11.50	Call			1.30130	0.716	16.01	0.00	0	6,000
\$ / R	On	30/10/2014	Foreign Exchange Option	11.50	Put			516.80130	543.416	16.01	0.00	0	6,000
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			833.56060	806.254	15.20	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			0.16060	0.154	15.20	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	10.98	Call			91.37730	70.851	10.21	0.00	0	8,000
\$ / R	On	04/11/2014	Foreign Exchange Option	10.98	Put			77.97730	84.751	10.21	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			0.58850	0.377	17.65	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			917.18850	944.277	17.65	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			264.96050	237.464	11.36	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			19.76050	19.564	11.36	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	05/11/2014	Foreign Exchange Option	11.20	Call			28.27610	20.139	11.71	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			233.07610	252.239	11.71	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	11.18	Call			46.50310	36.072	11.41	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	11.18	Put			222.40310	239.372	11.41	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Call			260.66880	236.535	10.92	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Put			33.06880	36.235	10.92	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			280.31720	256.225	10.11	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			49.51720	53.025	10.11	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			0.43890	0.371	24.17	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,579.63890	2,607.171	24.17	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Call			99.97920	86.687	11.14	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Put			217.37920	231.687	11.14	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Call			12.80650	10.220	14.81	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Put			830.20650	855.220	14.81	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,736.20880	2,708.508	23.49	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.00880	0.008	23.49	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			79.10060	68.220	11.71	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			292.90060	309.720	11.71	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			339.24510	315.335	10.25	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			61.24510	65.035	10.25	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			171.12560	154.621	10.81	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			181.32560	192.421	10.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,061.71030	2,034.088	16.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			0.11030	0.088	16.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,971.74890	1,944.121	16.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			0.14890	0.121	16.62	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,562.19570	1,534.530	14.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			0.59570	0.530	14.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,502.33190	1,474.660	14.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			0.73190	0.660	14.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,511.63790	2,484.030	19.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.03790	0.030	19.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,283.16990	1,255.482	13.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			1.56990	1.482	13.79	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,183.82940	1,156.146	13.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			2.22940	2.146	13.38	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,622.08520	1,594.426	15.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			0.48520	0.426	15.19	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,015.35430	987.691	12.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			3.75430	3.691	12.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			965.92120	938.267	12.21	0.00	0	2,995
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			4.32120	4.267	12.21	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,462.44020	1,434.764	14.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			0.84020	0.764	14.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			730.41660	702.900	10.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			8.81660	8.900	10.80	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			720.69590	693.191	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	10.35	Put			9.09590	9.190	10.74	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,064.87010	1,037.203	12.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			3.27010	3.203	12.80	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			691.59440	664.129	10.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			9.99440	10.129	10.57	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			672.24940	644.815	10.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			10.64940	10.815	10.45	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			769.39260	741.835	11.04	0.00	0	2,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			7.79260	7.835	11.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			624.10620	596.767	10.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			12.50620	12.767	10.15	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			585.85440	558.614	9.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			14.25440	14.614	9.92	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			710.98480	683.492	10.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			9.38480	9.492	10.68	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			558.27780	531.184	9.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			16.67780	17.184	9.89	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			531.54330	504.659	9.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			19.94330	20.659	9.94	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			633.70780	606.347	10.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			12.10780	12.347	10.21	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			462.70080	436.579	10.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			31.10080	32.579	10.07	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			405.85270	380.668	10.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			44.25270	46.668	10.18	0.00	0	22,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			576.34580	549.134	9.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			14.74580	15.134	9.86	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			374.98030	350.448	10.24	0.00	0	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			53.38030	56.448	10.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			367.45720	343.103	10.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			55.85720	59.103	10.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			488.06950	461.624	10.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			26.46950	27.624	10.02	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			331.07370	307.680	10.34	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			69.47370	73.680	10.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Call			324.04860	300.862	10.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Put			72.44860	76.862	10.35	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			382.58160	357.879	10.23	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			50.98160	53.879	10.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			310.25910	287.501	10.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			78.65910	83.501	10.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			296.82010	274.510	10.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			85.22010	90.510	10.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			345.37780	321.585	10.31	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			63.77780	67.584	10.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			264.79000	243.668	10.50	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			103.19000	109.668	10.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			246.66320	226.301	10.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			115.06320	122.301	10.54	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			317.11110	294.136	10.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			75.51110	80.136	10.37	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			235.03940	215.199	10.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			123.43940	131.199	10.58	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			229.36670	209.791	10.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			127.76670	135.791	10.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			290.23460	268.153	10.43	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			88.63460	94.153	10.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			178.26330	161.424	10.78	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			176.66330	187.424	10.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			174.15950	157.584	10.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			182.55950	193.584	10.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Call			240.80590	220.703	10.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Put			119.20590	126.703	10.56	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			162.38050	146.582	10.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			200.78050	212.582	10.98	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			158.62540	143.085	11.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			207.02540	219.085	11.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			207.59740	189.105	10.65	0.00	0	37,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			145.99740	155.105	10.65	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			144.43350	129.900	11.23	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			232.83350	245.900	11.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			128.43910	115.118	11.48	0.00	0	2,931
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			266.83910	281.118	11.48	0.00	0	750
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Call			166.21920	150.164	10.93	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Put			194.61920	206.163	10.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Call			101.61800	90.525	11.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Put			340.01800	356.525	11.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Call			94.75750	84.277	12.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Put			363.15750	380.277	12.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Call			151.36830	136.334	11.13	0.00	0	11,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Put			219.76830	232.333	11.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			80.58380	71.428	12.47	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			418.98380	437.428	12.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Call			70.24200	62.107	12.76	0.00	0	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Put			468.64200	488.107	12.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Call			114.22480	102.053	11.72	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Put			302.62480	318.053	11.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			57.35430	50.558	13.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			545.75430	566.558	13.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			50.25580	44.217	13.51	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			598.65580	620.217	13.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			92.57940	82.298	12.17	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			370.97940	388.298	12.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			47.14050	41.407	13.66	0.00	0	10,558

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	11.64	Put			625.54050	647.407	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Call			37.49570	32.743	14.21	0.00	0	1,670
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Put			725.89570	748.743	14.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			64.15630	56.644	12.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			502.55630	522.644	12.96	0.00	0	600
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			30.11040	26.150	14.76	0.00	0	38,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Put			828.51040	852.150	14.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Call			27.87020	24.158	14.96	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Put			866.27020	890.159	14.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			48.15340	42.319	13.61	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			616.55340	638.319	13.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			25.34950	21.923	15.21	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			913.74950	937.923	15.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			23.10470	19.938	15.46	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			961.50470	985.938	15.46	0.00	0	598
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Call			35.28440	30.765	14.36	0.00	0	4,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Put			753.68440	776.765	14.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			19.31500	16.597	15.97	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,057.71500	1,082.597	15.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			11.98780	10.188	16.42	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,240.38780	1,266.188	16.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Call			25.83030	22.349	15.16	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Put			904.23030	928.349	15.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			6.58630	5.529	16.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,444.98630	1,471.529	16.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			1.51470	1.241	17.43	0.00	0	36,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,939.91470	1,967.241	17.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			22.68600	19.568	15.51	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			971.08600	995.568	15.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			0.74010	0.601	17.77	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,179.14010	2,206.601	17.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			0.71910	0.586	17.86	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,199.11910	2,226.586	17.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			11.65470	9.899	16.43	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,250.05470	1,275.899	16.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			0.90080	0.862	24.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,139.30080	3,166.862	24.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			0.90940	0.873	24.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,169.30940	3,196.873	24.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			1.26670	1.036	17.52	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			1,999.66670	2,027.036	17.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,561.63450	2,534.028	19.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.03450	0.028	19.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.27300	0.267	25.67	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,778.67300	3,806.267	25.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			0.76370	0.667	20.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,539.16370	2,566.667	20.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,061.61380	3,034.012	22.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.01380	0.012	22.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,611.63150	2,584.025	20.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.03150	0.025	20.10	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			0.90850	0.809	21.28	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,733.80850	2,761.409	21.28	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			338.64930	315.203	10.29	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			71.54930	75.803	10.29	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Call			151.21610	136.628	11.18	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Put			234.11610	247.228	11.18	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Call			26.44390	23.041	15.34	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Put			949.34390	973.641	15.34	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Call			158.65010	144.248	11.28	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Put			244.35010	257.548	11.28	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Call			112.46450	101.465	12.05	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Put			358.16450	374.766	12.05	0.00	0	10,000
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,781.65550	2,754.049	20.28	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.05550	0.049	20.28	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			153.75850	140.539	11.41	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			272.15850	286.539	11.41	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			234.89260	219.180	11.15	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			281.39260	293.580	11.15	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			2.21930	1.383	18.19	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,118.71930	3,145.783	18.19	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,853.88430	2,825.847	18.46	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.38430	0.247	18.46	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			452.41260	428.193	10.24	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			98.91260	102.593	10.24	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			22.53740	24.337	24.47	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,315.53740	3,345.437	24.47	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			522.74710	498.571	10.47	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			115.74710	119.671	10.47	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			326.16430	308.417	11.23	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			267.26430	277.617	11.23	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,909.90100	2,881.566	18.15	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			1.00100	0.766	18.15	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			298.31170	281.854	11.43	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			307.51170	319.154	11.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			958.55970	931.448	10.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			35.15970	36.448	10.65	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			800.12650	773.016	10.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			56.72650	58.016	10.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			600.49750	577.204	10.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.88200	0.676	18.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			4.39120	3.480	15.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,751.78520	1,722.376	13.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			8.38520	7.376	13.29	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	16/03/2015	Foreign Exchange Option	13.05	Call			60.35960	56.844	18.05	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,866.95960	1,891.844	18.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,244.28200	3,215.676	18.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,994.77730	3,024.295	23.11	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.21410	0.204	24.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,756.81410	7,785.204	24.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			145.30240	136.994	14.40	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			901.90240	921.994	14.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,247.79120	2,218.480	15.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,451.43080	1,474.558	16.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			62.57010	58.892	17.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,819.17010	1,843.892	17.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			243.78710	230.673	12.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			500.38710	515.673	12.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			38.17730	39.295	23.11	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			575.12810	591.544	12.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			168.39160	158.821	13.84	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			774.99160	793.821	13.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			439.50980	418.547	11.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			206.10980	213.547	11.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			84.83080	79.558	16.57	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			362.33520	375.086	11.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			272.69290	258.355	12.15	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			429.29290	443.356	12.15	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			502.94680	480.975	10.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			159.54680	165.975	10.77	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			218.52810	206.544	12.90	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			197.13860	204.390	10.96	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			444.99500	423.939	10.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			201.59500	208.939	10.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			791.59020	764.479	10.42	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			58.19020	59.479	10.42	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			305.73520	290.086	11.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			107.09750	112.204	10.46	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			573.23960	550.289	10.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			119.83960	125.289	10.54	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,163.37320	1,134.784	10.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			19.97320	19.784	10.92	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			450.53860	429.390	10.96	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			592.70580	568.248	10.56	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			128.30580	132.348	10.56	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			37.27690	37.376	25.09	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,622.87690	3,651.476	25.09	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			137.15250	130.037	15.18	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			1,103.15250	1,124.537	15.18	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			380.21160	362.097	11.47	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			306.21160	316.597	11.47	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	28/04/2015	Foreign Exchange Option	10.80	Call			659.46850	636.764	10.51	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			133.86850	139.964	10.51	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			48.32640	47.148	24.84	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,872.72640	3,900.348	24.84	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			54.02310	52.796	24.63	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,150.82310	4,178.396	24.63	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			729.70490	702.334	10.59	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			146.50490	147.934	10.59	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			597.57400	575.335	11.34	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			262.67400	269.235	11.34	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			587.20470	565.226	11.39	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			272.30470	279.126	11.39	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			451.88290	433.920	12.20	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			134.46550	137.330	10.78	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			139.25430	142.256	10.77	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			652.13850	628.626	11.07	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			217.23850	222.526	11.07	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			152.56780	146.292	17.17	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,737.66780	1,760.192	17.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			819.36550	793.429	10.78	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,940.75780	1,964.042	17.80	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			120.51310	115.695	18.49	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			2,165.61310	2,189.595	18.49	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			332.94960	319.239	13.47	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			708.04960	723.139	13.47	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			804.15430	778.356	10.77	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			715.58000	730.766	13.51	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			328.03540	314.521	13.54	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			723.13540	738.421	13.54	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			492.95370	473.647	11.93	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			378.05370	387.547	11.93	0.00	0	2,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			135.65780	130.142	17.80	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			436.98290	447.820	12.20	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			385.01980	369.332	12.85	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			570.11980	583.232	12.85	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			640.85740	617.594	11.12	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			225.95740	231.494	11.12	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			330.48000	316.866	13.51	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			800.03010	772.501	10.79	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			157.33010	158.601	10.79	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			59.65130	54.021	24.30	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,496.95130	4,520.122	24.30	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			874.53880	848.612	10.97	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			166.23880	169.112	10.97	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			69.63600	66.851	24.42	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,711.33600	4,737.351	24.42	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			72.60020	69.981	24.27	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	27/08/2015	Foreign Exchange Option	16.50	Put			5,004.20020	5,030.481	24.27	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			939.79900	914.228	11.05	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			171.39900	174.728	11.05	0.00	0	300
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			343.22000	332.658	15.46	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			1,237.62000	1,255.858	15.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			264.12760	255.913	16.95	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,718.52760	1,739.113	16.95	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			189.07100	183.511	22.12	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			3,163.47100	3,186.711	22.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			602.91820	585.034	12.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			497.31820	508.234	12.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			599.05760	581.280	12.60	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			503.45760	514.480	12.60	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			446.62070	433.044	14.02	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			841.02070	856.244	14.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			854.18250	830.603	11.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			228.58250	233.803	11.16	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			840.77140	817.401	11.17	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			235.17140	240.601	11.17	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			606.81460	588.821	12.54	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			491.21460	502.021	12.54	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,163.43790	1,136.320	11.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			117.83790	119.520	11.05	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,131.83540	1,104.984	11.06	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			126.23540	128.184	11.06	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,011.78850	986.068	11.14	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			177.18850	180.268	11.14	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			81.85800	79.748	24.32	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,247.25800	5,273.948	24.32	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,078.17580	1,052.608	11.20	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			181.37580	184.708	11.20	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			92.33920	88.521	24.07	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,375.53920	5,400.621	24.07	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			88.52980	86.324	24.06	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,779.22980	5,805.824	24.06	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,145.53340	1,119.969	11.31	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			186.23340	189.468	11.31	0.00	0	300
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			251.57280	254.927	11.52	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			23.44910	24.172	13.52	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,618.94340	2,591.310	13.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			23.94340	25.010	13.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,569.45060	2,542.181	13.20	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			24.45060	25.881	13.20	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,046.57280	1,021.227	11.52	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,668.44910	2,640.472	13.52	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			83.24200	81.231	23.80	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,135.84200	6,162.631	23.80	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
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,208.05340	1,182.333	11.42	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			190.65340	193.733	11.42	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			979.15480	956.678	11.69	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			301.75480	308.078	11.69	0.00	0	0
<b>Total \$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>1,701,282</b>
<b>Total \$ / R</b>											<b>119,990,643.00</b>	<b>10,867</b>	<b>2,819,930</b>
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			11.03400		11.06160			518,598.00	47	1,553
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.21500		11.24340			471,030.00	42	210
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.38610		11.41490			0.00	0	93
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			11.57680		11.60560			0.00	0	15
<b>Total \$ / R MAXI Future</b>											<b>989,628.00</b>	<b>89</b>	<b>1,871</b>
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			37,091.11670	38,829.748	12.17	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			9,038.78640	8,036.917	12.22	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			37,878.78640	39,636.917	12.22	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			8,831.47620	7,848.812	12.27	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			38,671.47620	40,448.812	12.27	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			39,024.27560	36,539.298	10.21	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			4,864.27560	5,139.298	10.21	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			9,251.11670	8,229.748	12.17	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			31,278.71780	29,696.612	11.70	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			34,938.71780	36,196.612	11.70	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			24,413.23460	25,238.705	11.17	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			39,253.41790	37,248.920	11.19	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			24,913.41790	25,748.920	11.19	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			38,759.23700	36,764.233	11.21	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			25,419.23700	26,264.233	11.21	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			39,753.23460	37,738.705	11.17	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			38,367.82220	39,340.166	11.95	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			49,718.22130	47,783.263	11.90	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			37,228.22130	38,173.263	11.90	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			49,286.04400	47,364.738	11.93	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			37,796.04400	38,754.738	11.93	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			48,857.82220	46,950.166	11.95	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			52,867.58050	51,297.093	13.18	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			63,307.58050	64,617.093	13.18	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			53,512.10090	51,925.106	13.12	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			61,952.10090	63,245.106	13.12	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			53,188.70090	51,609.977	13.15	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			62,628.70090	63,929.977	13.15	0.00	0	0
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>420</b>
<b>Total \$ / R MAXI</b>											<b>989,628.00</b>	<b>89</b>	<b>2,291</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	12/12/2014	Foreign Exchange Future			17.73230		17.72520			17,820,961.50	1,005	37,231
£ / R	On	23/01/2015	Foreign Exchange Future			17.85730		17.85030			0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Future			18.00850		18.00210			0.00	0	2,572
£ / R	On	12/06/2015	Foreign Exchange Future			18.26550		18.25860			0.00	0	1,775
£ / R	On	14/09/2015	Foreign Exchange Future			18.55050		18.54210			0.00	0	1,005
<b>Total £ / R Future</b>											<b>17,820,961.50</b>	<b>1,005</b>	<b>42,583</b>
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Call			23.26260	22.647	13.67	0.00	0	16,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Put			1,488.06260	1,480.347	13.67	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Call			19.13650	18.549	14.13	0.00	0	5,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Put			1,633.93650	1,626.249	14.13	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Call			424.98290	430.049	10.32	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Put			149.78290	147.749	10.32	0.00	0	2,500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			369.46060	373.601	10.34	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			184.26060	181.301	10.34	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			67.36510	66.898	11.75	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			842.16510	834.598	11.75	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			363.58450	367.620	10.34	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			188.38450	185.320	10.34	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			357.76760	361.694	10.34	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			192.56760	189.394	10.34	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.35	Call			492.10790	498.098	10.30	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.35	Put			116.90790	115.798	10.30	0.00	0	10,000
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			10.45460	9.961	18.21	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,880.15460	3,872.661	18.21	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			92.95190	90.325	12.94	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,352.65190	1,343.025	12.94	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			14.58590	13.877	16.50	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			3,204.28590	3,196.577	16.50	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			10.50600	10.009	18.15	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,860.20600	3,852.709	18.15	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			164.12810	161.462	12.25	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			943.82810	934.162	12.25	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			95.27320	92.635	12.91	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,334.97320	1,325.335	12.91	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			94.10550	91.474	12.92	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,343.80550	1,334.174	12.92	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			255.67300	253.595	11.40	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			625.37300	616.294	11.40	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			188.66490	186.109	11.98	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			838.36490	828.809	11.98	0.00	0	4,700
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,480.87100	1,474.330	13.74	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			190.11130	189.966	13.77	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,498.01130	1,491.466	13.77	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			240.33350	240.300	13.27	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,238.23350	1,231.800	13.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			192.97100	192.830	13.74	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			191.53510	191.392	13.76	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,489.43510	1,482.891	13.76	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			524.43270	524.415	13.35	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,125.83270	1,118.915	13.35	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			529.76650	529.777	13.32	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,111.16650	1,104.277	13.32	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			527.09420	527.088	13.33	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,118.49420	1,111.588	13.33	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,169.04790	1,162.703	13.46	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			758.17410	760.208	13.48	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,176.07410	1,169.708	13.48	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			764.13680	766.205	13.45	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,162.03680	1,155.705	13.45	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			761.14790	763.203	13.46	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>68,012</b>
<b>Total £ / R</b>											<b>17,820,961.50</b>	<b>1,005</b>	<b>110,595</b>
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10209		0.10231			0.00	0	15,514
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10388		0.10411			0.00	0	75
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>15,589</b>
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			0.60480	0.571	16.01	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,769.80480	1,792.071	16.01	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			282.07540	267.690	9.43	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			51.27540	59.191	9.43	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			18.18290	16.473	13.79	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			787.38290	807.973	13.79	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,418.27920	1,395.499	11.89	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			7.17920	7.399	11.89	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			528.96460	514.683	10.95	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			117.86460	126.583	10.95	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			154.19750	149.605	14.23	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			743.09750	761.504	14.23	0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>											<b>0.00</b>	<b>0</b>	<b>15,589</b>
€ / R	On	27/10/2014	Foreign Exchange Future			13.87530		13.88980			0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Future			13.87530		13.88740			0.00	0	2,000
€ / R	On	26/11/2014	Foreign Exchange Future			13.93980		13.95260			0.00	0	2,000
€ / R	On	12/12/2014	Foreign Exchange Future			13.97830		13.99100			1,789,222.40	128	73,605
€ / R	On	16/03/2015	Foreign Exchange Future			14.21640		14.23020			4,264,920.00	300	28,493
€ / R	On	12/06/2015	Foreign Exchange Future			14.44320		14.45750			0.00	0	1,225
€ / R	On	14/09/2015	Foreign Exchange Future			14.70030		14.71480			0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total € / R Future</b>											<b>6,054,142.40</b>	<b>428</b>	<b>107,423</b>
€ / R	On	27/10/2014	Foreign Exchange Option	14.00	Call			23.61510	11.832	10.33	0.00	0	5,000
€ / R	On	27/10/2014	Foreign Exchange Option	14.00	Put			133.81510	136.532	10.33	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.34	Call			3.90830	1.395	13.35	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.34	Put			456.50830	466.095	13.35	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.35	Call			3.68480	1.286	13.43	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.35	Put			466.28480	475.986	13.43	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.36	Call			3.47530	1.186	13.52	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.36	Put			476.07530	485.886	13.52	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Call			61.10450	52.705	11.15	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Put			448.50450	452.905	11.15	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Call			59.45800	51.199	11.19	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Put			456.85800	461.399	11.19	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Call			57.85650	49.736	11.22	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Put			465.25650	469.936	11.22	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			532.69590	517.835	9.48	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			212.13100	199.032	10.02	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			211.13100	210.732	10.02	0.00	0	4,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Call			21.38840	18.317	13.95	0.00	0	4,500
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			373.97340	359.086	9.71	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			92.97340	90.786	9.71	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			14.78760	12.478	14.72	0.00	0	7,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			89.84960	87.639	9.70	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			353.78270	338.983	9.74	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			102.78270	100.683	9.74	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			2,310.13930	2,322.608	15.53	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Call			152.77320	141.396	10.53	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Put			311.77320	313.097	10.53	0.00	0	3,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Put			1,180.38840	1,190.017	13.95	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			16.86050	14.302	14.44	0.00	0	25,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			1,315.86050	1,326.002	14.44	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			41.69590	39.535	9.48	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			387.79820	372.867	9.69	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			86.79820	84.567	9.69	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			380.84960	365.939	9.70	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			1,393.78760	1,404.179	14.72	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			1.13930	0.908	15.53	0.00	0	1,737
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			197.62410	188.311	12.72	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			907.42410	911.911	12.72	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			187.14930	178.210	12.88	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			956.94930	961.810	12.88	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			194.05470	184.868	12.78	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			923.85470	928.468	12.78	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			146.47780	139.125	13.62	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,196.27780	1,202.725	13.62	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			492.18340	477.465	10.53	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			281.98340	281.065	10.53	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			195.82790	186.581	12.75	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			915.62790	920.181	12.75	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			122.17850	115.890	14.21	0.00	0	7,100
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,391.97850	1,399.490	14.21	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			617.15370	603.065	10.21	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			186.95370	186.665	10.21	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			178.93570	170.298	13.01	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			998.73570	1,003.899	13.01	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			502.62860	487.964	10.50	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			272.42860	271.564	10.50	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			142.81390	135.618	13.70	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,222.61390	1,229.218	13.70	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,241.85180	1,247.351	13.80	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			292.84140	283.961	13.76	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,225.34140	1,230.761	13.76	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			291.08950	282.247	13.78	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,233.58950	1,239.047	13.78	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			289.35180	280.551	13.80	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			523.47910	510.271	13.31	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,048.67910	1,049.971	13.31	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			520.93530	507.776	13.33	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,056.13530	1,057.476	13.33	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			518.40850	505.297	13.35	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,063.60850	1,064.997	13.35	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>125,437</b>
<b>Total € / R</b>											<b>6,054,142.40</b>	<b>428</b>	<b>232,860</b>
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.67920		9.65870			0.00	0	12,314
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.77170		9.75150			811,051.10	83	7,626
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.85880		9.83840			0.00	0	2,800
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.96040		9.93870			0.00	0	600
<b>Total AU\$ / R Future</b>											<b>811,051.10</b>	<b>83</b>	<b>23,340</b>
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			1,142.60280	1,122.104	12.50	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			137.37470	150.115	7.95	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			88.67470	80.915	7.95	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			248.46560	263.922	8.20	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			149.52510	162.640	7.99	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			80.82510	73.440	7.99	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			143.38140	156.311	7.97	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			84.68140	77.111	7.97	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			1,092.81250	1,072.316	12.27	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			1.30280	1.304	12.50	0.00	0	201

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	9.80	Call			61.02390	65.101	8.12	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			202.32390	185.901	8.12	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			19.43130	19.753	8.89	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			410.73130	390.553	8.89	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			1.51250	1.516	12.27	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			39.76560	34.722	8.20	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			397.83950	382.614	10.22	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			146.67430	151.525	10.25	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			405.17430	389.825	10.25	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			152.05630	157.153	10.19	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			390.55630	375.453	10.19	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			149.33950	154.314	10.22	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			607.78050	592.709	11.65	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			203.72360	208.968	11.67	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			615.32360	600.168	11.67	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			201.29540	206.456	11.70	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			622.89540	607.656	11.70	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			206.18050	211.509	11.65	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			709.96040	693.883	12.22	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			293.93510	299.719	12.18	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			695.23510	679.319	12.18	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			291.28430	296.988	12.20	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			702.58430	686.588	12.20	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			288.66040	294.283	12.22	0.00	0	0
<b>Total AU\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>1,005</b>
<b>Total AU\$ / R</b>											<b>811,051.10</b>	<b>83</b>	<b>24,345</b>
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.81600		9.82690			0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.95270		9.96360			0.00	0	100
<b>Total CAD/ R Future</b>											<b>0.00</b>	<b>0</b>	<b>100</b>
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			73.35200	67.687	9.50	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			236.45200	241.687	9.50	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			70.73630	65.195	9.54	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			243.83630	249.195	9.54	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			68.20680	62.788	9.58	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			251.30680	256.788	9.58	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			344.00300	346.907	10.41	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			204.10230	195.961	10.35	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			330.50230	333.261	10.35	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			200.82550	192.757	10.38	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			337.22550	340.057	10.38	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			197.60300	189.607	10.41	0.00	0	0
<b>Total CAD/ R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total CAD/ R</b>								<b>0.00</b>	<b>0</b>	<b>100</b>
CF CANDCO n 12/12/2014 Foreign Exchange Future			11.44910		-13.98330			0.00	0	1,942
<b>Total CF CANDO CAFC Future</b>								<b>0.00</b>	<b>0</b>	<b>1,942</b>
<b>Total CF CANDO CAFC</b>								<b>0.00</b>	<b>0</b>	<b>1,942</b>
CF CANDCO n 12/12/2014 Foreign Exchange Future			833.31400		858.19050			0.00	0	26,600
<b>Total CF CANDO CAFE Future</b>								<b>0.00</b>	<b>0</b>	<b>26,600</b>
<b>Total CF CANDO CAFE</b>								<b>0.00</b>	<b>0</b>	<b>26,600</b>
CF CANDCO n 12/12/2014 Foreign Exchange Future			931.34460		956.24960			0.00	0	2,913
<b>Total CF CANDO CAFH Future</b>								<b>0.00</b>	<b>0</b>	<b>2,913</b>
<b>Total CF CANDO CAFH</b>								<b>0.00</b>	<b>0</b>	<b>2,913</b>
CF CANDCO n 12/12/2014 Foreign Exchange Future			278.84380		-277.83790			0.00	0	4,362
<b>Total CF CANDO CAFJ Future</b>								<b>0.00</b>	<b>0</b>	<b>4,362</b>
<b>Total CF CANDO CAFJ</b>								<b>0.00</b>	<b>0</b>	<b>4,362</b>
CF CANDCO n 12/12/2014 Foreign Exchange Future			743.32620		769.06500			0.00	0	1,871
<b>Total CF CANDO CAFK Future</b>								<b>0.00</b>	<b>0</b>	<b>1,871</b>
<b>Total CF CANDO CAFK</b>								<b>0.00</b>	<b>0</b>	<b>1,871</b>
CHF / R On 12/12/2014 Foreign Exchange Future			11.59040		11.59690			0.00	0	6,752
CHF / R On 16/03/2015 Foreign Exchange Future			11.79300		11.79940			0.00	0	2,308
<b>Total CHF / R Future</b>								<b>0.00</b>	<b>0</b>	<b>9,060</b>
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Call			34.55320	31.247	12.51	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Put			677.65320	680.847	12.51	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Call			33.85000	30.618	12.56	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Put			686.95000	690.218	12.56	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Call			33.16390	30.005	12.62	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Put			696.26390	699.605	12.62	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			91.80040	87.669	14.79	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			1,282.40040	1,284.669	14.79	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			90.84050	86.727	14.82	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			1,291.44050	1,293.727	14.82	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			89.75700	85.698	14.84	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			1,300.35700	1,302.698	14.84	0.00	0	0
<b>Total CHF / R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total CHF / R</b>								<b>0.00</b>	<b>0</b>	<b>9,060</b>
CNH / R On 12/12/2014			Foreign Exchange Future		1.79510	1.79870		0.00	0	0
CNH / R On 16/03/2015			Foreign Exchange Future		1.81180	1.81530		0.00	0	0
<b>Total CNH / R Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R On 12/12/2014	1.76	Call	Foreign Exchange Option		497.86200	466.742	9.76	0.00	0	0
CNH / R On 12/12/2014	1.76	Put	Foreign Exchange Option		110.86200	115.742	9.76	0.00	0	0
CNH / R On 12/12/2014	1.74	Call	Foreign Exchange Option		650.34530	617.073	9.72	0.00	0	0
CNH / R On 12/12/2014	1.74	Put	Foreign Exchange Option		63.34530	66.073	9.72	0.00	0	0
CNH / R On 12/12/2014	1.75	Call	Foreign Exchange Option		571.65840	539.355	9.74	0.00	0	0
CNH / R On 12/12/2014	1.75	Put	Foreign Exchange Option		84.65840	88.355	9.74	0.00	0	0
CNH / R On 16/03/2015	1.80	Put	Foreign Exchange Option		412.42270	422.939	10.64	0.00	0	0
CNH / R On 16/03/2015	1.81	Call	Foreign Exchange Option		520.40470	497.089	10.79	0.00	0	0
CNH / R On 16/03/2015	1.81	Put	Foreign Exchange Option		467.40470	479.089	10.79	0.00	0	0
CNH / R On 16/03/2015	1.79	Call	Foreign Exchange Option		620.11410	594.445	10.62	0.00	0	0
CNH / R On 16/03/2015	1.79	Put	Foreign Exchange Option		367.11410	376.445	10.62	0.00	0	0
CNH / R On 16/03/2015	1.80	Call	Foreign Exchange Option		565.42270	540.939	10.64	0.00	0	0
<b>Total CNH / R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R On 12/12/2014			Foreign Exchange Future		0.12270	0.12310		0.00	0	9
<b>Total KES / R Future</b>								<b>0.00</b>	<b>0</b>	<b>9</b>
<b>Total KES / R</b>								<b>0.00</b>	<b>0</b>	<b>9</b>
NGN / R On 12/12/2014			Foreign Exchange Future		0.06600	0.06570		0.00	0	17
<b>Total NGN / R Future</b>								<b>0.00</b>	<b>0</b>	<b>17</b>
<b>Total NGN / R</b>								<b>0.00</b>	<b>0</b>	<b>17</b>
QUANTO € On 12/12/2014			Foreign Exchange Future		1.26680	1.26480		0.00	0	30
QUANTO € On 16/03/2015			Foreign Exchange Future		1.26760	1.26560		0.00	0	0
<b>Total QUANTO € / \$ Future</b>								<b>0.00</b>	<b>0</b>	<b>30</b>
<b>Total QUANTO € / \$</b>								<b>0.00</b>	<b>0</b>	<b>30</b>
RAIN On 12/12/2014			Foreign Exchange Future		20,897.41000	20,927.86000		0.00	0	0
<b>Total RAIN Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R On 12/12/2014			Foreign Exchange Future		4.88640	4.88920		0.00	0	0
TRY / R On 16/03/2015			Foreign Exchange Future		4.86580	4.86580		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
<b>Total TRY / R Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R On 12/12/2014 Foreign Exchange Option	4.98	Call			18.27570	16.541	6.94	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.98	Put			109.07570	110.141	6.94	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.99	Call			16.54100	14.900	7.03	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.99	Put			117.34100	118.500	7.03	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	5.00	Call			14.97280	13.424	7.12	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	5.00	Put			125.77280	127.024	7.12	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	4.99	Call			46.43490	44.261	7.60	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	4.99	Put			170.63490	168.460	7.60	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.00	Call			44.05590	41.984	7.66	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.00	Put			178.25590	176.184	7.66	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.01	Call			41.79490	39.822	7.71	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.01	Put			185.99490	184.022	7.71	0.00	0	0
<b>Total TRY / R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R On 12/12/2014 Foreign Exchange Future			1.70170		1.70840			0.00	0	13
<b>Total ZMW / R Future</b>								<b>0.00</b>	<b>0</b>	<b>13</b>
<b>Total ZMW / R</b>								<b>0.00</b>	<b>0</b>	<b>13</b>
<b>Total Futures</b>								<b>145 666 426.00</b>	<b>12,472</b>	<b>1,356,371</b>
<b>Total Options</b>								<b>0.00</b>	<b>0</b>	<b>1,896,156</b>
<b>Grand Total:</b>								<b>145,666,426.00</b>	<b>12,472</b>	<b>3,252,527</b>