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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/11/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 10/11/2014 Foreign Exchange Future			11.23570		11.14070			0.00	0	1,338
\$ / R On 12/11/2014 Foreign Exchange Future			11.23570		11.13900			0.00	0	711
\$ / R On 25/11/2014 Foreign Exchange Future			11.25580		11.16140			0.00	0	0
\$ / R On 26/11/2014 Foreign Exchange Future			11.25770		11.16330			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			11.26140		11.16720			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			11.28390		11.19020			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			11.28580		11.19220			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			11.28770		11.19430			1,718,303,995.60	152,228	970,008
\$ / R On 15/12/2014 Foreign Exchange Future			11.29390		11.20040			0.00	0	0
\$ / R On 19/12/2014 Foreign Exchange Future			11.30220		11.20850			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.31050		11.21670			0.00	0	440
\$ / R On 28/01/2015 Foreign Exchange Future			11.38250		11.28720			0.00	0	3,182
\$ / R On 25/02/2015 Foreign Exchange Future			11.43710		11.34090			0.00	0	2,421
\$ / R On 26/02/2015 Foreign Exchange Future			11.43910		11.34290			0.00	0	0
\$ / R On 27/02/2015 Foreign Exchange Future			11.44110		11.34480			9,633,406.20	842	842
\$ / R On 16/03/2015 Foreign Exchange Future			11.47510		11.37830			43,192,276.40	3,764	123,629
\$ / R On 27/03/2015 Foreign Exchange Future			11.49720		11.40000			0.00	0	2,435
\$ / R On 01/04/2015 Foreign Exchange Future			11.50720		11.40990			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.56130		11.46310			0.00	0	2,450
\$ / R On 27/05/2015 Foreign Exchange Future			11.62020		11.52100			0.00	0	1,375
\$ / R On 12/06/2015 Foreign Exchange Future			11.65300		11.55340			112,591,286.00	9,662	38,439

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/06/2015	Foreign Exchange Future			11.68180		11.58170			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.74960		11.64840			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.81040		11.70820			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.84890		11.74580			5,924,450.00	500	3,885
\$ / R	On	28/09/2015	Foreign Exchange Future			11.87880		11.77500			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.94300		11.83770			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			12.00170		11.89640			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			12.03450		11.93000			0.00	0	30,000
\$ / R	On	21/12/2015	Foreign Exchange Future			12.05500		11.95100			0.00	0	0
<b>Total \$ / R Future</b>											<b>1,889,645,414.20</b>	<b>166,996</b>	<b>1,187,341</b>
\$ / R	On	10/11/2014	Foreign Exchange Option	10.97	Call			179.98080	268.223	15.16	0.00	0	5,000
\$ / R	On	10/11/2014	Foreign Exchange Option	10.97	Put			9.28080	2.523	15.16	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	11.18	Call			33.42240	83.423	12.53	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	11.18	Put			72.72240	27.723	12.53	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Call			363.12850	457.268	17.13	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Put			4.12850	1.568	17.13	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			378.74590	465.527	12.66	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			17.34590	9.727	12.66	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			0.08030	0.096	26.03	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,448.68030	2,354.296	26.03	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Call			117.28650	181.178	11.74	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Put			103.98650	73.478	11.74	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Call			5.54930	10.265	14.59	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Put			692.24930	602.565	14.59	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			85.15000	129.896	11.52	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			167.95000	118.496	11.52	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,867.20000	2,961.400	19.08	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	19.08	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			428.56160	516.557	10.74	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			18.36160	12.657	10.74	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			213.46140	283.733	11.18	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			91.26140	67.933	11.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,644.31140	2,737.706	22.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.01140	0.006	22.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,194.31400	2,287.710	19.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			0.01400	0.010	19.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			2,104.32070	2,197.713	18.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			0.02070	0.013	18.71	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,754.39310	1,847.765	17.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			0.09310	0.065	17.39	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,694.42060	1,787.786	17.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			0.12060	0.086	17.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,634.45630	1,727.813	16.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			0.15630	0.113	16.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,594.48570	1,687.836	16.78	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			0.18570	0.136	16.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,414.70460	1,508.007	16.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			0.40460	0.307	16.09	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,314.92400	1,408.182	15.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			0.62400	0.482	15.71	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,195.34950	1,288.525	15.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			1.04950	0.825	15.26	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,145.60330	1,238.731	15.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			1.30330	1.030	15.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			1,095.91820	1,188.987	14.88	0.00	0	2,995
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			1.61820	1.287	14.88	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			897.02930	990.205	13.69	0.00	0	2,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			2.72930	2.505	13.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			857.35370	950.534	13.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			3.05370	2.834	13.43	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			847.44220	940.624	13.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			3.14220	2.924	13.36	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			837.53360	930.717	13.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			3.23360	3.017	13.30	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			817.72670	910.913	13.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			3.42670	3.213	13.16	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			797.93400	891.123	13.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			3.63400	3.423	13.03	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			758.39700	851.593	12.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			4.09700	3.893	12.76	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			748.52380	841.722	12.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			4.22380	4.022	12.70	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			709.08170	802.286	12.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			4.78170	4.586	12.43	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			699.23480	792.441	12.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			4.93480	4.741	12.37	0.00	0	44,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			679.55980	772.769	12.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			5.25980	5.069	12.23	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			650.09750	743.309	12.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			5.79750	5.609	12.03	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			601.15070	694.360	11.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			6.85070	6.660	11.70	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			571.89500	665.097	11.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			7.59500	7.397	11.50	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			506.10300	597.198	11.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			11.80300	9.498	11.04	0.00	0	22,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			478.87070	568.296	10.84	6,840,011.86	12,036	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			14.57070	10.596	10.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			469.90000	558.693	10.77	3,741,011.01	6,696	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			15.60000	10.993	10.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			460.98670	549.119	10.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			16.68670	11.419	10.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			434.60620	521.713	10.75	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			20.30620	14.013	10.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			417.34100	503.689	10.78	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			23.04100	15.989	10.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Call			408.81050	494.757	10.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Put			24.51050	17.057	10.80	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			400.35090	485.879	10.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			26.05090	18.179	10.81	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			391.96510	477.059	10.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			27.66510	19.359	10.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			375.41840	459.597	10.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			31.11840	21.897	10.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			367.26210	450.959	10.87	450,958.90	1,000	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			32.96210	23.259	10.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			335.46230	417.068	10.93	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			41.16230	29.368	10.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			312.52730	392.393	10.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			48.22730	34.693	10.97	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Call			305.06490	384.318	10.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Put			50.76490	36.618	10.99	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			297.69760	376.323	11.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			53.39760	38.623	11.00	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			290.42470	368.405	11.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			56.12470	40.705	11.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			262.31470	337.565	11.07	0.00	0	40,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			68.01470	49.865	11.07	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			223.21110	293.936	11.16	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			88.91110	66.236	11.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			217.06320	286.988	11.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			92.76320	69.288	11.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Call			205.08600	273.376	11.20	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Put			100.78600	75.676	11.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			199.25870	266.715	11.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			104.95870	79.015	11.22	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			193.54080	260.151	11.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			109.24080	82.451	11.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Call			182.42670	247.319	11.26	0.00	0	11,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Put			118.12670	89.619	11.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			171.74720	234.885	11.29	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			127.44720	97.185	11.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			146.93300	205.561	11.36	0.00	0	2,931
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			152.63300	117.861	11.36	0.00	0	750
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Call			127.31910	178.772	11.44	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Put			183.01910	141.072	11.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.26	Call			0.00000	173.719	11.45	2,605,791.00	15,000	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.26	Put			0.00000	146.019	11.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Call			110.14440	154.506	11.51	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	11.30	Put			215.84440	166.806	11.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Call			100.91490	142.506	11.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Put			236.61490	184.806	11.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			98.00520	138.697	11.70	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			243.70520	190.997	11.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.39	Call			0.00000	121.008	11.94	1,210,080.00	10,000	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.39	Put			0.00000	223.308	11.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			82.19120	117.730	11.98	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			287.89120	230.030	11.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Call			68.90500	99.759	12.27	0.00	0	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Put			334.60500	272.059	12.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			61.27190	89.272	12.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			366.97190	301.572	12.46	0.00	0	600
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			52.93310	77.667	12.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			408.63310	339.967	12.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			44.45810	65.703	12.98	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			460.15810	388.003	12.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			41.96080	62.142	13.08	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			477.66080	404.442	13.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			40.76820	60.436	13.12	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			486.46820	412.736	13.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Call			29.79980	44.556	13.65	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Put			585.49980	506.856	13.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Call			27.41200	41.028	13.79	0.00	0	4,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Put			613.11200	533.328	13.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			22.01380	32.991	14.17	0.00	0	38,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Put			687.71380	605.291	14.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Call			19.76700	29.628	14.36	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Put			725.46700	641.928	14.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Call			17.77470	26.633	14.55	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Put			763.47470	678.933	14.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			17.31290	25.936	14.60	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			773.01290	688.236	14.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			15.19790	22.741	14.84	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			820.89790	735.041	14.84	0.00	0	598
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			14.81140	22.155	14.89	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			830.51140	744.455	14.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			11.79580	17.573	15.32	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			917.49580	829.873	15.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			7.49020	10.998	16.22	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,103.19020	1,013.298	16.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			7.31970	10.738	16.27	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,113.01970	1,023.039	16.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			3.84940	6.499	17.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,309.54940	1,218.799	17.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			0.78800	1.380	18.26	0.00	0	36,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,806.48800	1,713.680	18.26	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			0.65430	1.148	18.40	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			1,866.35430	1,773.448	18.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			0.37740	0.664	18.81	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,046.07740	1,952.964	18.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			0.35530	0.625	18.86	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,066.05530	1,972.925	18.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			0.26630	0.283	19.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,405.96630	2,312.583	19.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			0.63700	0.559	25.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,006.33700	2,912.859	25.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			0.66070	0.575	25.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,036.36070	2,942.875	25.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.46370	0.627	30.33	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,646.16370	3,552.927	30.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,194.30970	3,287.703	26.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.00970	0.003	26.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,744.31120	2,837.705	23.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.01120	0.005	23.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,694.31130	2,787.705	23.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.01130	0.005	23.00	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			425.17550	510.776	10.59	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			24.77550	16.876	10.59	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Call			179.89100	242.835	11.13	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Put			129.49100	98.935	11.13	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Call			18.24830	26.623	14.60	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Put			807.84830	722.723	14.60	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			0.40710	0.428	21.25	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,600.00710	2,506.528	21.25	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Call			187.65520	249.645	11.13	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Put			139.15520	107.445	11.13	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Call			122.64790	166.033	11.42	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Put			234.14790	183.833	11.42	0.00	0	10,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			177.85590	236.795	11.05	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			161.15590	126.295	11.05	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,916.71150	3,010.500	16.30	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.01150	0.000	16.30	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			1.86930	2.814	19.53	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			2,984.66930	2,890.314	19.53	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,987.28650	3,082.579	19.61	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.08650	0.079	19.61	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			538.60790	624.516	10.56	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			51.40790	42.016	10.56	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			274.82630	338.517	11.06	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			187.62630	156.017	11.06	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			607.27820	694.069	10.70	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			66.37820	56.969	10.70	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			17.64670	18.611	22.93	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	25/02/2015	Foreign Exchange Option	14.50	Put			3,176.74670	3,081.511	22.93	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,043.42040	3,139.599	19.78	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.52040	0.499	19.78	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			376.66940	444.353	11.11	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			183.76940	155.253	11.11	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			341.71740	406.089	11.26	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			216.91740	184.990	11.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,078.99290	1,173.355	11.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			20.69290	18.255	11.36	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			913.18810	1,004.965	11.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			34.88810	29.865	11.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			696.11520	783.695	10.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.47080	0.401	20.07	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,380.66890	2,477.343	16.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			2.36890	2.243	16.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,883.28900	1,979.950	14.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			4.98900	4.849	14.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,852.67120	2,758.520	21.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.14370	0.214	25.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,621.84370	7,525.114	25.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			81.06770	94.913	15.89	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,312.76770	1,229.813	15.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,378.77080	3,475.501	20.07	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,679.15390	1,591.866	17.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			55.15900	64.221	17.35	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,726.85900	1,639.121	17.35	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			233.81860	275.583	12.22	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			455.51860	400.483	12.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			30.97120	33.621	21.68	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			646.01510	580.762	13.13	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			147.55190	174.106	13.67	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			769.25190	699.006	13.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			299.13480	354.792	11.65	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			320.83480	279.692	11.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			57.45390	66.966	17.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			385.89340	335.634	11.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			251.52760	296.112	12.00	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			413.22760	361.012	12.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			511.65980	585.320	10.79	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			133.35980	110.220	10.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			174.31510	205.862	13.13	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			136.93020	113.359	10.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			343.89500	404.078	11.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			265.59500	228.978	11.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			655.10190	741.568	10.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			76.80190	66.468	10.82	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			264.19340	310.734	11.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			100.83630	84.800	10.73	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			518.14740	592.237	10.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			129.84740	107.137	10.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			904.17770	995.825	11.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			35.87770	30.725	11.09	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			505.23020	578.459	10.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			67.81520	58.595	10.87	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			663.22940	749.929	10.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			74.92940	64.829	10.83	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,291.20720	1,387.636	12.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			12.90720	12.536	12.24	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			579.13630	659.900	10.73	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			682.56500	768.816	10.88	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			82.56500	71.616	10.88	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			35.39730	39.268	24.74	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,485.39730	3,392.068	24.74	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			137.43890	159.940	14.44	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			967.53890	892.740	14.44	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			431.98250	497.423	11.24	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			222.08250	190.223	11.24	0.00	0	22,187
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			48.20600	56.038	25.02	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,735.10600	3,644.738	25.02	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			757.85320	842.846	10.86	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			94.75320	81.546	10.86	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			827.51500	911.560	10.96	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			106.51500	91.360	10.96	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			54.49640	64.817	24.95	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,013.49640	3,924.617	24.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			666.60360	734.965	10.93	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			193.20360	161.965	10.93	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			654.60840	722.227	10.98	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			201.20840	169.227	10.98	0.00	0	5,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			496.28000	553.089	11.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			98.99080	85.223	11.10	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			102.66250	88.523	11.08	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			729.36650	807.330	10.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			155.96650	134.330	10.91	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			150.97870	167.869	16.46	1,678,690.00	10,000	65,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,597.57870	1,514.869	16.46	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			922.39080	1,008.223	11.10	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,799.33100	1,714.177	17.08	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			116.55140	128.806	17.76	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			2,023.15140	1,935.806	17.76	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			352.91520	393.457	12.73	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			589.51520	530.457	12.73	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			906.06250	991.523	11.08	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			596.65200	537.274	12.76	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			347.22220	387.124	12.79	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			603.82220	544.124	12.79	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			544.66620	604.974	11.45	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			291.26620	251.974	11.45	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			132.73100	147.177	17.08	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			342.88000	300.089	11.69	2,790,825.84	9,300	9,300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			413.37440	461.920	12.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			459.97440	408.920	12.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			716.44120	792.053	10.90	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			163.04120	139.053	10.90	0.00	0	65,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			350.05200	390.274	12.76	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			899.14330	983.047	11.08	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			117.44330	101.247	11.08	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			61.01170	66.799	24.63	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,359.31170	4,264.999	24.63	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			69.88380	80.130	24.59	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,571.48380	4,480.530	24.59	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			974.99880	1,058.430	11.13	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			126.59880	108.830	11.13	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,041.29550	1,127.002	11.24	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			133.09550	116.602	11.24	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			73.03380	83.603	24.42	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,864.83380	4,773.203	24.42	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			946.04810	1,029.500	11.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			180.24810	160.600	11.28	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			648.07510	706.583	11.95	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			402.27510	357.683	11.95	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			643.64290	701.834	11.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			407.84290	362.934	11.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			468.12100	510.987	13.29	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			722.32100	662.087	13.29	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			266.89360	289.844	16.24	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,581.09360	1,500.944	16.24	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			931.55490	1,014.559	11.28	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			185.75490	165.659	11.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			652.54250	711.367	11.92	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			396.74250	352.467	11.92	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			172.75370	178.726	20.77	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			3,006.95370	2,909.826	20.77	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,276.99960	1,369.859	11.37	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			91.19960	80.959	11.37	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,242.35770	1,334.770	11.32	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			96.55770	85.870	11.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			352.25100	383.747	14.71	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			1,106.45100	1,034.847	14.71	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,112.96860	1,200.941	11.28	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			137.96860	122.141	11.28	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	28/09/2015	Foreign Exchange Option	16.80	Call			83.05420	90.921	24.24	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,108.05420	5,012.121	24.24	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			95.87450	107.022	24.31	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,238.17450	5,144.022	24.31	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,179.82340	1,269.838	11.32	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			142.12340	126.838	11.32	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,243.11040	1,332.886	11.36	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			146.71040	131.186	11.36	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			87.49170	100.280	24.10	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,641.09170	5,548.580	24.10	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			187.21300	169.084	11.47	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,131.19280	1,216.759	11.51	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			201.19280	182.259	11.51	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			381.22860	412.056	16.04	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,551.22860	1,477.556	16.04	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			22.76330	22.205	14.50	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,753.48780	2,857.497	14.34	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			23.48780	22.997	14.34	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,704.23650	2,808.318	14.19	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			24.23650	23.818	14.19	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,167.21300	1,253.584	11.47	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,802.76330	2,906.705	14.50	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,301.90290	1,393.297	11.49	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			150.90290	138.297	11.49	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,056.16900	1,139.212	11.62	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			245.16900	224.212	11.62	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			85.18300	93.926	23.83	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,004.18300	5,908.926	23.83	0.00	0	0
<b>Total \$ / R Option</b>											<b>19,317,368.61</b>	<b>64,032</b>	<b>1,738,744</b>
<b>Total \$ / R</b>											<b>1,908,962,782.81</b>	<b>231,028</b>	<b>2,926,085</b>
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			11.28770		11.19430			282,192.50	25	1,766
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.47510		11.37830			114,751.00	10	313
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.65300		11.55340			0.00	0	93
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			11.84890		11.74580			0.00	0	15
<b>Total \$ / R MAXI Future</b>											<b>396,943.50</b>	<b>35</b>	<b>2,187</b>
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			48,789.61380	57,791.519	10.91	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			1,359.61380	1,021.519	10.91	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			9,800.51960	13,869.707	11.70	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			24,370.51960	19,099.707	11.70	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			9,517.77600	13,497.935	11.75	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			25,087.77600	19,727.935	11.75	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			9,242.94480	13,135.413	11.79	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			25,812.94480	20,365.413	11.79	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
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put			17,583.23080	14,785.145	11.02	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Call			35,349.29160	41,458.737	11.39	0.00	0	420
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Put			25,519.29160	21,948.737	11.39	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call			45,588.51330	52,559.989	10.98	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put			16,758.51330	14,049.989	10.98	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call			44,997.96580	51,924.726	11.00	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put			17,167.96580	14,414.726	11.00	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call			44,413.23080	51,295.145	11.02	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call			53,963.38470	59,958.797	11.48	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put			29,623.38470	25,658.797	11.48	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call			54,973.84280	61,040.487	11.43	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			28,633.84280	24,740.487	11.43	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call			54,466.61510	60,497.415	11.45	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put			29,126.61510	25,197.415	11.45	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			52,001.71580	46,940.078	12.47	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			56,203.87220	61,424.462	12.50	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			52,623.87220	47,534.462	12.50	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			56,962.20990	62,239.367	12.45	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			51,382.20990	46,349.367	12.45	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			56,581.71580	61,830.078	12.47	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>396,943.50</b>	<b>35</b>	<b>2,607</b>
£ / R	On 12/12/2014	Foreign Exchange Future			17.88110		17.81320			4,130,534.10	231	44,752
£ / R	On 23/01/2015	Foreign Exchange Future			18.01030		17.94020			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.16300		18.09100			181,630.00	10	3,792
£ / R	On 12/06/2015	Foreign Exchange Future			18.42700		18.35220			0.00	0	1,610
£ / R	On 14/09/2015	Foreign Exchange Future			18.71760		18.63960			0.00	0	1,205
<b>Total £ / R Future</b>										<b>4,312,164.10</b>	<b>241</b>	<b>51,359</b>
£ / R	On 12/12/2014	Foreign Exchange Option	18.50	Call			41.71340	46.858	10.64	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	18.50	Put			728.51340	665.758	10.64	0.00	0	500
£ / R	On 12/12/2014	Foreign Exchange Option	17.35	Call			534.20270	585.644	10.49	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.55	Put			120.45100	97.690	10.31	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.56	Put			123.50010	100.400	10.30	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	19.19	Call			10.45590	10.248	12.65	0.00	0	16,000
£ / R	On 12/12/2014	Foreign Exchange Option	19.19	Put			1,387.25590	1,319.148	12.65	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	19.34	Call			8.44940	8.352	13.30	0.00	0	5,000
£ / R	On 12/12/2014	Foreign Exchange Option	19.34	Put			1,535.24940	1,467.252	13.30	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.55	Call			383.65100	428.790	10.31	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.35	Put			71.00270	54.544	10.49	0.00	0	10,000
£ / R	On 12/12/2014	Foreign Exchange Option	17.45	Call			456.30550	504.720	10.40	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.45	Put			93.10550	73.620	10.40	0.00	0	2,500
£ / R	On 12/12/2014	Foreign Exchange Option	17.54	Call			390.66120	436.139	10.32	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.54	Put			117.46120	95.039	10.32	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	17.56	Call			376.70010	421.500	10.30	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			6.02190	6.323	17.89	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,785.82190	3,716.023	17.89	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			72.31450	78.641	12.26	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,242.11450	1,178.341	12.26	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			8.30370	8.798	15.99	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			3,108.10370	3,038.498	15.99	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			6.04070	6.343	17.82	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,765.84070	3,696.043	17.82	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			144.94830	157.813	11.69	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			834.74830	777.513	11.69	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			74.72290	81.254	12.25	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,224.52290	1,160.954	12.25	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			73.51000	79.938	12.25	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,233.31000	1,169.638	12.25	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			244.25960	266.345	10.89	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			524.05960	476.045	10.89	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			171.07660	186.437	11.44	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			730.87660	676.137	11.44	0.00	0	4,700
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,396.28960	1,334.646	13.35	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			229.56610	243.123	12.85	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,138.56610	1,080.123	12.85	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			180.24040	190.811	13.32	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,379.24040	1,317.811	13.32	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			178.75840	189.222	13.33	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,387.75840	1,326.221	13.33	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			177.28960	187.646	13.35	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,010.05250	959.414	12.60	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			507.79510	532.229	12.57	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			995.59510	945.229	12.57	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			505.01460	529.312	12.58	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,002.81460	952.312	12.58	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			502.25250	526.414	12.60	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,051.86310	1,004.786	12.75	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			738.36870	769.154	12.77	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,058.76870	1,011.554	12.77	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			744.58090	775.636	12.73	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,044.98090	998.036	12.73	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			741.46310	772.386	12.75	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>4,312,164.10</b>	<b>241</b>	<b>119,371</b>
¥ / R	On	12/12/2014	Foreign Exchange Future			0.09851		0.09772			492.55	5	15,513
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10026		0.09943			0.00	0	50

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>492.55</b>	<b>5</b>	<b>15,563</b>
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			0.08370	0.119	19.85	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			2,228.38370	2,149.219	19.85	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			55.45040	79.576	11.57	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			283.75040	228.676	11.57	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			0.86210	1.361	14.93	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			1,229.16210	1,150.461	14.93	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			962.30900	1,041.031	11.36	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			19.00900	14.932	11.36	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			259.75710	301.001	12.12	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			316.45710	274.901	12.12	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			67.87820	79.235	15.47	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,124.57820	1,053.135	15.47	0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>											<b>492.55</b>	<b>5</b>	<b>15,563</b>
€ / R	On	26/11/2014	Foreign Exchange Future			13.99530		13.88620			0.00	0	2,000
€ / R	On	12/12/2014	Foreign Exchange Future			14.03440		13.92660			9,543,392.00	680	73,628
€ / R	On	16/03/2015	Foreign Exchange Future			14.27730		14.16540			0.00	0	34,715
€ / R	On	12/06/2015	Foreign Exchange Future			14.50960		14.39480			21,764,400.00	1,500	7,500
€ / R	On	14/09/2015	Foreign Exchange Future			14.77140		14.65260			0.00	0	100
€ / R	On	11/12/2015	Foreign Exchange Future			15.02340		14.90340			0.00	0	0
<b>Total € / R Future</b>											<b>31,307,792.00</b>	<b>2,180</b>	<b>117,943</b>
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Call			22.39830	38.943	11.91	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Put			476.19830	383.643	11.91	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Call			21.45150	37.399	11.93	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Put			485.25150	392.099	11.93	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Call			20.54190	35.910	11.96	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Put			494.34190	400.610	11.96	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			464.36430	557.356	10.20	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			37.76430	22.956	10.20	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			318.85250	400.807	10.40	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Call			5.80370	9.346	13.86	0.00	0	4,500
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			3.25930	5.148	14.46	0.00	0	7,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			85.34100	58.829	10.41	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			285.11430	363.665	10.45	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			98.51430	69.265	10.45	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			150.80500	208.581	10.72	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			214.20500	164.181	10.72	0.00	0	4,000
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Put			321.86660	255.944	11.07	0.00	0	3,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Put			1,229.20370	1,124.946	13.86	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			3.99190	6.384	14.24	0.00	0	25,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			1,367.39190	1,261.984	14.24	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	12/12/2014	Foreign Exchange Option	13.71	Call			305.10940	385.724	10.42	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			88.50940	61.324	10.42	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			82.25250	56.407	10.40	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			311.94100	393.228	10.41	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			1,446.65930	1,340.748	14.46	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			0.55910	0.799	17.71	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			2,373.95910	2,266.399	17.71	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Call			98.46660	140.344	11.07	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,228.65420	1,138.055	13.66	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			159.30780	189.622	12.84	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,427.67140	1,332.767	14.20	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			149.93770	178.301	12.98	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			156.11040	185.760	12.88	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			950.71040	868.460	12.88	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			114.05420	135.355	13.66	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			281.11480	243.788	10.91	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			436.21150	509.948	10.94	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			933.90780	852.322	12.84	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			157.69960	187.680	12.86	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			942.29960	860.380	12.86	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			93.07140	110.067	14.20	0.00	0	7,100
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			559.80660	642.567	10.63	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			194.40660	165.267	10.63	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			984.53770	901.001	12.98	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			142.62310	169.578	13.10	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			1,027.22310	942.278	13.10	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			446.51480	521.088	10.91	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			290.81150	252.648	10.94	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			110.86620	131.521	13.74	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,255.46620	1,164.221	13.74	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,263.80750	1,180.713	13.72	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			251.88160	284.035	13.68	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,247.08160	1,164.435	13.68	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			250.23570	282.166	13.70	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,255.43570	1,172.566	13.70	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			248.60750	280.313	13.72	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			473.67010	520.137	13.23	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,061.07010	988.737	13.23	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			471.18560	517.409	13.25	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,068.58560	996.009	13.25	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			468.71810	514.693	13.27	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,076.11810	1,003.293	13.27	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			275.42740	253.675	11.14	0.00	0	5,795
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			752.55530	813.889	12.74	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			839.15530	780.489	12.74	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			845.70500	786.860	12.76	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			745.67470	806.576	12.78	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			852.27470	793.176	12.78	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			403.08010	436.707	15.35	0.00	0	5,795
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,999.68010	1,913.306	15.35	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,278.82740	1,377.075	11.14	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			749.10500	810.260	12.76	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>128,553</b>
<b>Total € / R</b>											<b>31,307,792.00</b>	<b>2,180</b>	<b>246,496</b>
AUS / R	On	21/11/2014	Foreign Exchange Future			9.70270		9.73000			0.00	0	0
AUS / R	On	12/12/2014	Foreign Exchange Future			9.72150		9.61620			0.00	0	12,294
AUS / R	On	16/03/2015	Foreign Exchange Future			9.81540		9.70830			49,077,000.00	5,000	15,547
AUS / R	On	12/06/2015	Foreign Exchange Future			9.90460		9.79650			0.00	0	3,800
AUS / R	On	14/09/2015	Foreign Exchange Future			10.00560		9.89610			0.00	0	600
<b>Total AUS / R Future</b>											<b>49,077,000.00</b>	<b>5,000</b>	<b>32,241</b>
AUS / R	On	21/11/2014	Foreign Exchange Option	9.76	Call			0.00000	0.000		0.00	0	0
AUS / R	On	21/11/2014	Foreign Exchange Option	9.76	Put			0.00000	57.300		0.00	0	0
AUS / R	On	21/11/2014	Foreign Exchange Option	9.75	Put			0.00000	47.300		0.00	0	0
AUS / R	On	21/11/2014	Foreign Exchange Option	9.63	Call			0.00000	72.700		581,600.00	8,000	8,000
AUS / R	On	21/11/2014	Foreign Exchange Option	9.63	Put			0.00000	0.000		0.00	0	0
AUS / R	On	21/11/2014	Foreign Exchange Option	9.74	Call			0.00000	0.000		0.00	0	0
AUS / R	On	21/11/2014	Foreign Exchange Option	9.74	Put			0.00000	37.300		0.00	0	0
AUS / R	On	21/11/2014	Foreign Exchange Option	9.75	Call			0.00000	0.000		0.00	0	0
AUS / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			37.28960	64.749	8.22	0.00	0	0
AUS / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			100.63060	164.747	8.31	0.00	0	0
AUS / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			94.43060	53.247	8.31	0.00	0	0
AUS / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			207.69810	293.053	9.00	0.00	0	0
AUS / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			85.06810	47.803	8.39	0.00	0	0
AUS / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			105.45010	171.962	8.35	0.00	0	0
AUS / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			89.25010	50.462	8.35	0.00	0	0
AUS / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			1,134.30170	1,029.243	12.84	0.00	0	0
AUS / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			0.41490	0.604	13.06	0.00	0	201
AUS / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			1,184.21490	1,079.104	13.06	0.00	0	0
AUS / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			221.08960	143.249	8.22	0.00	0	201
AUS / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			7.96950	15.498	8.97	0.00	0	201
AUS / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			441.76950	343.998	8.97	0.00	0	0
AUS / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			0.50170	0.743	12.84	0.00	0	201
AUS / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			41.49810	21.553	9.00	0.00	0	201
AUS / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			111.26810	179.303	8.39	0.00	0	0
AUS / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			412.09040	332.629	9.73	0.00	0	0
AUS / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			117.98300	145.069	9.76	0.00	0	0
AUS / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			419.68300	339.669	9.76	0.00	0	0
AUS / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			122.84890	151.049	9.70	0.00	0	0
AUS / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			404.54890	325.649	9.70	0.00	0	0
AUS / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			120.39040	148.029	9.73	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	12/06/2015	Foreign Exchange Option	10.24	Put			623.89550	544.519	11.36	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			178.08920	206.468	11.38	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			631.58920	551.868	11.38	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			175.81130	203.852	11.40	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			639.31130	559.252	11.40	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			180.39550	209.119	11.36	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			264.81670	299.882	12.15	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			728.71670	654.282	12.15	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			269.90120	305.589	12.11	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			713.80120	639.989	12.11	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			267.34560	302.721	12.13	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			721.24560	647.121	12.13	0.00	0	0
<b>Total AU\$ / R Option</b>											<b>581,600.00</b>	<b>8,000</b>	<b>9,005</b>
<b>Total AU\$ / R</b>											<b>49,658,600.00</b>	<b>13,000</b>	<b>41,246</b>
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.93710		9.81730			0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			10.07850		9.95500			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			63.33120	104.181	10.47	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			236.03120	157.081	10.47	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			60.74180	100.312	10.50	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			243.44180	163.212	10.50	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			58.24410	96.560	10.53	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			250.94410	169.460	10.53	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			187.39150	239.140	10.24	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			322.39150	250.640	10.24	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			184.11220	234.475	10.24	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			329.11220	255.975	10.24	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			180.89180	230.490	10.27	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			335.89180	261.990	10.27	0.00	0	0
<b>Total CAD/ R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>											<b>0.00</b>	<b>0</b>	<b>100</b>
CF CANDCO	On	12/12/2014	Foreign Exchange Future			19.50310		-12.11460			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	On	12/12/2014	Foreign Exchange Future			1,078.62140		990.53580			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>



Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDCO	12/12/2014		Foreign Exchange Future		1,178.18290	1,090.10610		0.00	0	1,735
<b>Total CF CANDO CAFH Future</b>								<b>0.00</b>	<b>0</b>	<b>1,735</b>
<b>Total CF CANDO CAFH</b>								<b>0.00</b>	<b>0</b>	<b>1,735</b>
CF CANDCO	12/12/2014		Foreign Exchange Future		223.92260	-286.62560		0.00	0	0
<b>Total CF CANDO CAFJ Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDO CAFJ</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
CF CANDCO	12/12/2014		Foreign Exchange Future		987.67470	897.14380		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>
CF CANDCO	02/12/2014		Foreign Exchange Future		10,000.00050	8,275.77790		0.00	0	10
<b>Total CF CANDO CAFY Future</b>								<b>0.00</b>	<b>0</b>	<b>10</b>
<b>Total CF CANDO CAFY</b>								<b>0.00</b>	<b>0</b>	<b>10</b>
CF CANDCO	19/11/2014		Foreign Exchange Future		57.18730	60.25430		0.00	0	8,000
<b>Total CF CANDO CAGA Future</b>								<b>0.00</b>	<b>0</b>	<b>8,000</b>
<b>Total CF CANDO CAGA</b>								<b>0.00</b>	<b>0</b>	<b>8,000</b>
CHF / R	On 12/12/2014		Foreign Exchange Future		11.65830	11.57230		0.00	0	6,632
CHF / R	On 16/03/2015		Foreign Exchange Future		11.86510	11.77580		0.00	0	2,308
<b>Total CHF / R Future</b>								<b>0.00</b>	<b>0</b>	<b>8,940</b>
CHF / R	On 12/12/2014		Foreign Exchange Option	12.24	Call	19.29310	30.232	13.52	0.00	0
CHF / R	On 12/12/2014		Foreign Exchange Option	12.24	Put	686.99310	611.932	13.52	0.00	0
CHF / R	On 12/12/2014		Foreign Exchange Option	12.25	Call	18.85210	29.317	13.55	0.00	0
CHF / R	On 12/12/2014		Foreign Exchange Option	12.25	Put	696.55210	621.017	13.55	0.00	0
CHF / R	On 12/12/2014		Foreign Exchange Option	12.26	Call	18.42410	28.623	13.61	0.00	0
CHF / R	On 12/12/2014		Foreign Exchange Option	12.26	Put	706.12410	630.323	13.61	0.00	0
CHF / R	On 16/03/2015		Foreign Exchange Option	12.99	Call	75.73690	92.432	15.17	0.00	0
CHF / R	On 16/03/2015		Foreign Exchange Option	12.99	Put	1,289.93690	1,217.332	15.17	0.00	0
CHF / R	On 16/03/2015		Foreign Exchange Option	13.00	Call	74.86110	91.402	15.19	0.00	0
CHF / R	On 16/03/2015		Foreign Exchange Option	13.00	Put	1,299.06110	1,226.302	15.19	0.00	0
CHF / R	On 16/03/2015		Foreign Exchange Option	13.01	Call	73.97620	90.387	15.22	0.00	0
CHF / R	On 16/03/2015		Foreign Exchange Option	13.01	Put	1,308.17620	1,235.287	15.22	0.00	0
<b>Total CHF / R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>								<b>0.00</b>	<b>0</b>	<b>8,940</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On	12/12/2014	Foreign Exchange Future			1.83410		1.82300			0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Future			1.85050		1.83930			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	Foreign Exchange Option	1.76	Put			39.64030	22.464	9.87	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			852.69920	952.591	10.28	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			22.69920	11.591	10.28	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			760.05360	855.592	9.84	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			30.05360	14.592	9.84	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			669.64030	763.464	9.87	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			283.41190	253.789	10.70	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			617.52690	695.905	10.73	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			324.52690	290.905	10.73	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			738.78930	824.970	10.67	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			245.78930	219.970	10.67	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			676.41190	758.789	10.70	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			0.12490		0.12410			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			0.06580		0.06650			0.00	0	17
NGN / R	On	11/12/2015	Foreign Exchange Future			0.06270		0.06270			0.00	0	56,400
<b>Total NGN / R Future</b>											<b>0.00</b>	<b>0</b>	<b>56,417</b>
<b>Total NGN / R</b>											<b>0.00</b>	<b>0</b>	<b>56,417</b>
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.24330		1.24410			136,763.00	110	140
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.24420		1.24490			0.00	0	0
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.24510		1.24590			0.00	0	200
<b>Total QUANTO € / \$ Future</b>											<b>136,763.00</b>	<b>110</b>	<b>340</b>
<b>Total QUANTO € / \$</b>											<b>136,763.00</b>	<b>110</b>	<b>340</b>
RAIN	On	12/12/2014	Foreign Exchange Future			21,067.54000		20,918.91000			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			4.95810		4.95090			0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Future			4.93550		4.92940			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			24.08470	27.005	6.02	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.98	Put			53.18470	48.905	6.02	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.99	Call			21.16750	23.759	6.11	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.99	Put			60.26750	55.659	6.11	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	5.00	Call			18.58630	20.872	6.21	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	5.00	Put			67.68630	62.772	6.21	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	4.99	Call			51.32930	55.048	6.74	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	4.99	Put			111.92930	109.548	6.74	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.00	Call			48.46460	51.993	6.80	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.00	Put			119.06460	116.493	6.80	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.01	Call			45.76220	49.104	6.87	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.01	Put			126.36220	123.604	6.87	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			1.75030		1.73700			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>1 974 876 569.35</b>	<b>174,567</b>	<b>1,512,611</b>
<b>Total Options</b>								<b>19 898 968.61</b>	<b>72,032</b>	<b>1,944,734</b>
<b>Grand Total:</b>								<b>1,994,775,537.95</b>	<b>246,599</b>	<b>3,457,345</b>