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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 10/10/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 13/10/2014 Foreign Exchange Future			11.10300		11.06210			0.00	0	0
\$ / R On 20/10/2014 Foreign Exchange Future			11.11020		11.06580			0.00	0	1,280
\$ / R On 21/10/2014 Foreign Exchange Future			11.11190		11.06750			0.00	0	0
\$ / R On 22/10/2014 Foreign Exchange Future			11.11370		11.06930			0.00	0	0
\$ / R On 27/10/2014 Foreign Exchange Future			11.12220		11.07840			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			11.12550		11.08200			0.00	0	668
\$ / R On 30/10/2014 Foreign Exchange Future			11.12720		11.08380			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			11.13560		11.09280			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			11.13730		11.09460			0.00	0	0
\$ / R On 10/11/2014 Foreign Exchange Future			11.14580		11.10360			0.00	0	1,338
\$ / R On 12/11/2014 Foreign Exchange Future			11.14910		11.10720			0.00	0	711
\$ / R On 25/11/2014 Foreign Exchange Future			11.17440		11.13160			0.00	0	0
\$ / R On 26/11/2014 Foreign Exchange Future			11.17650		11.13340			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			11.18070		11.13720			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			11.20590		11.15980			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			11.20800		11.16170			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			11.21010		11.16360			225,098,808.00	20,080	973,332
\$ / R On 15/12/2014 Foreign Exchange Future			11.21640		11.16930			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.23340		11.18660			0.00	0	440
\$ / R On 28/01/2015 Foreign Exchange Future			11.30830		11.26190			0.00	0	2,300
\$ / R On 25/02/2015 Foreign Exchange Future			11.36410		11.31740			0.00	0	2,421

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/02/2015	Foreign Exchange Future			11.36610		11.31940			0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Future			11.36810		11.32140			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.40210		11.35510			11,025,830.70	967	114,878
\$ / R	On	27/03/2015	Foreign Exchange Future			11.42400		11.37690			0.00	0	2,435
\$ / R	On	01/04/2015	Foreign Exchange Future			11.43400		11.38680			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.48920		11.44160			0.00	0	2,450
\$ / R	On	27/05/2015	Foreign Exchange Future			11.54990		11.50160			0.00	0	1,375
\$ / R	On	12/06/2015	Foreign Exchange Future			11.58350		11.53480			26,642,050.00	2,300	19,295
\$ / R	On	26/06/2015	Foreign Exchange Future			11.61280		11.56380			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.68320		11.63330			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.74660		11.69570			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.78600		11.73440			0.00	0	2,885
\$ / R	On	28/09/2015	Foreign Exchange Future			11.81660		11.76450			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.88100		11.82870			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.93950		11.88820			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			11.97300		11.92230			0.00	0	2,400
\$ / R	On	21/12/2015	Foreign Exchange Future			11.99390		11.94350			0.00	0	0
<b>Total \$ / R Future</b>											<b>262,766,688.70</b>	<b>23,347</b>	<b>1,134,394</b>
\$ / R	On	13/10/2014	Foreign Exchange Option	11.19	Call			10.30660	13.339	10.85	0.00	0	6,000
\$ / R	On	13/10/2014	Foreign Exchange Option	11.19	Put			138.20660	100.339	10.85	0.00	0	0
\$ / R	On	20/10/2014	Foreign Exchange Option	11.14	Call			45.21430	60.316	10.11	0.00	0	0
\$ / R	On	20/10/2014	Foreign Exchange Option	11.14	Put			119.41430	90.116	10.11	0.00	0	0
\$ / R	On	21/10/2014	Foreign Exchange Option	11.24	Call			26.07990	35.867	10.98	0.00	0	9,000
\$ / R	On	21/10/2014	Foreign Exchange Option	11.24	Put			198.57990	163.967	10.98	0.00	0	0
\$ / R	On	22/10/2014	Foreign Exchange Option	11.21	Call			35.40970	47.635	10.84	0.00	0	5,000
\$ / R	On	22/10/2014	Foreign Exchange Option	11.21	Put			176.10970	143.935	10.84	0.00	0	0
\$ / R	On	27/10/2014	Foreign Exchange Option	11.26	Call			38.65390	49.795	10.85	0.00	0	0
\$ / R	On	27/10/2014	Foreign Exchange Option	11.26	Put			220.25390	187.595	10.85	0.00	0	6,000
\$ / R	On	27/10/2014	Foreign Exchange Option	11.38	Call			20.49170	26.452	11.43	0.00	0	6,000
\$ / R	On	27/10/2014	Foreign Exchange Option	11.38	Put			322.09170	284.252	11.43	0.00	0	6,000
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,782.00000	2,825.500	20.00	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	20.00	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.69	Call			5.87090	7.224	13.21	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.69	Put			613.87090	571.724	13.21	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			0.06940	0.097	24.25	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,248.06940	2,204.597	24.25	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			305.53250	344.450	11.58	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			23.53250	18.950	11.58	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.15	Call			75.48140	94.285	10.46	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.15	Put			143.48140	118.785	10.46	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			47.62410	60.253	10.96	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			215.62410	184.753	10.96	0.00	0	0
\$ / R	On	30/10/2014	Foreign Exchange Option	11.36	Call			30.75340	38.262	11.48	0.00	0	0
\$ / R	On	30/10/2014	Foreign Exchange Option	11.36	Put			306.95340	271.062	11.48	0.00	0	6,000
\$ / R	On	30/10/2014	Foreign Exchange Option	11.50	Call			16.14810	19.585	12.14	0.00	0	6,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/10/2014	Foreign Exchange Option	11.50	Put			432.34810	392.385	12.14	0.00	0	6,000
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			933.98250	976.714	14.61	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			1.18250	1.115	14.61	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			4.25770	5.587	14.03	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			821.45770	779.987	14.03	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			365.22870	404.649	10.92	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			20.62870	17.349	10.92	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			81.36500	99.065	10.76	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			186.76500	161.765	10.76	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	11.18	Call			101.46550	120.411	10.54	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	11.18	Put			177.86550	154.611	10.54	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Call			354.74930	390.742	9.98	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Put			27.54930	21.642	9.98	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			0.47910	0.489	19.29	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,478.87910	2,436.089	19.29	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			373.88990	410.711	10.13	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			42.28990	36.311	10.13	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Call			158.21790	183.062	10.61	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Put			174.81790	156.562	10.61	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Call			28.66050	32.967	13.77	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Put			745.26050	706.467	13.77	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			127.80140	146.254	10.91	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			240.60140	215.554	10.91	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,837.20010	2,880.718	21.84	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.00010	0.018	21.84	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			430.08800	469.080	10.16	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			50.28800	43.180	10.16	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			238.56230	269.152	10.50	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			146.86230	131.152	10.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,163.95840	2,210.448	17.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			0.35840	0.348	17.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			2,074.04330	2,120.524	17.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			0.44330	0.424	17.51	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,664.80120	1,711.182	15.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			1.20120	1.082	15.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,604.99650	1,651.347	15.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			1.39650	1.247	15.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,613.70130	2,660.193	19.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.10130	0.093	19.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,386.05590	1,432.229	14.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			2.45590	2.129	14.16	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,286.79680	1,332.836	13.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			3.19680	2.736	13.68	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,724.63470	1,771.040	15.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			1.03470	0.940	15.81	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,118.66040	1,164.346	12.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			5.06040	4.246	12.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			1,069.33570	1,114.948	12.61	0.00	0	2,995
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			5.73570	4.848	12.61	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,565.14510	1,611.472	15.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			1.54510	1.372	15.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			834.34630	879.695	11.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			10.74630	9.595	11.50	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			824.64230	869.979	11.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			11.04230	9.879	11.45	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,168.01470	1,213.825	13.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			4.41470	3.725	13.09	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			795.58590	840.884	11.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			11.98590	10.784	11.31	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			776.26480	821.537	11.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			12.66480	11.437	11.22	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			873.24770	918.644	11.68	0.00	0	2,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			9.64770	8.544	11.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			728.15720	773.359	10.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			14.55720	13.260	10.99	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			689.89730	735.039	10.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			16.29730	14.939	10.80	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			814.94730	860.271	11.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			11.34730	10.171	11.40	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			661.35360	706.446	10.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			17.75360	16.346	10.66	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			632.95500	677.993	10.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			19.35500	17.893	10.52	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			737.75500	782.972	11.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			14.15500	12.872	11.03	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			559.67440	602.924	10.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			26.07440	22.824	10.15	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			500.14850	541.161	10.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			36.54850	31.061	10.11	0.00	0	22,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			680.36750	725.493	10.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			16.76750	15.393	10.76	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			467.41250	507.574	10.16	0.00	0	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			43.81250	37.474	10.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			459.38540	499.322	10.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			45.78540	39.222	10.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			585.98980	630.926	10.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			22.38980	20.826	10.29	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			420.24740	458.993	10.22	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			56.64740	48.893	10.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Call			412.62600	451.121	10.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Put			59.02600	51.021	10.23	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			475.50340	515.884	10.15	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			41.90340	35.784	10.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			397.59730	435.575	10.26	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	10.83	Put			63.99730	55.475	10.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			382.86020	420.305	10.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			69.26020	60.205	10.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			435.69840	474.935	10.20	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			52.09840	44.835	10.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			347.33670	383.374	10.33	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			83.73670	73.274	10.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			326.95640	362.105	10.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			93.35640	82.005	10.36	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			405.07560	443.314	10.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			61.47560	53.214	10.24	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			313.77070	348.307	10.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			100.17070	88.207	10.39	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			307.29840	341.524	10.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			103.69840	91.424	10.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			375.60320	412.774	10.29	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			72.00320	62.674	10.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			247.11640	278.084	10.51	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			143.51640	127.984	10.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			241.55740	272.185	10.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			147.95740	132.085	10.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Call			320.32400	355.167	10.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Put			96.72400	85.067	10.37	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			225.38620	254.986	10.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			161.78620	144.886	10.55	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			220.16290	249.416	10.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			166.56290	149.316	10.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			282.22880	315.184	10.44	0.00	0	32,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			118.62880	105.084	10.44	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			200.10510	227.964	10.60	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			186.50510	167.864	10.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			180.20310	202.992	10.66	0.00	0	2,931
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			216.60310	192.892	10.66	0.00	0	750
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Call			230.69330	260.636	10.54	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Put			157.09330	140.536	10.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Call			146.11150	165.202	11.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Put			282.51150	255.102	11.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Call			137.22710	155.293	11.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Put			303.62710	275.193	11.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Call			209.96730	238.525	10.58	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Put			176.36730	158.425	10.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			118.62840	134.462	11.54	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			355.02840	324.362	11.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Call			104.82430	118.927	11.81	0.00	0	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Put			401.22430	368.827	11.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Call			162.25460	183.145	10.88	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Put			248.65460	223.045	10.88	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			87.29920	99.110	12.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			473.69920	439.010	12.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			77.43560	87.911	12.48	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			523.83560	487.812	12.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			134.39260	152.125	11.28	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			310.79260	282.025	11.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			72.98100	82.843	12.61	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			549.38100	512.743	12.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Call			59.18730	66.882	13.10	0.00	0	1,670
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Put			645.58730	606.782	13.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			96.59720	109.637	11.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			432.99720	399.537	11.99	0.00	0	600
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			48.59670	54.779	13.62	0.00	0	38,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Put			744.99670	704.679	13.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Call			45.33550	51.048	13.81	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Put			781.73550	740.948	13.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			74.43350	84.496	12.56	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			540.83350	504.396	12.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			41.63520	46.814	14.05	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			828.03520	786.714	14.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			38.31070	43.008	14.29	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			874.71070	832.908	14.29	0.00	0	598
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Call			56.04020	63.286	13.24	0.00	0	4,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Put			672.44020	633.186	13.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			32.62270	36.497	14.77	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			969.02270	926.397	14.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			23.55890	27.257	15.67	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,149.95890	1,107.156	15.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Call			42.34440	47.626	14.00	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Put			818.74440	777.526	14.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			13.83910	16.352	15.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,350.23910	1,306.252	15.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			3.67500	4.455	16.47	8.91	2	36,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,840.07500	1,794.355	16.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			37.68720	42.294	14.34	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			884.08720	842.194	14.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			1.90590	2.337	16.73	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,078.30590	2,032.236	16.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			1.80380	2.213	16.75	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,098.20380	2,052.113	16.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			22.97960	26.857	15.72	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,159.37960	1,116.757	15.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			1.26430	1.321	21.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,037.66430	2,991.221	21.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			1.26980	1.326	21.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,067.66980	3,021.226	21.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			3.12160	3.795	16.53	0.00	0	7,471

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			1,899.52160	1,853.695	16.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,663.68740	2,710.180	19.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.08740	0.080	19.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.60050	0.710	23.39	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,677.00050	3,630.610	23.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			1.21120	1.300	17.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,437.61120	2,391.200	17.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,163.61960	3,210.117	21.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.01960	0.017	21.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,713.67540	2,760.169	19.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.07540	0.069	19.98	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Call			42.14150	47.470	14.19	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Put			862.84150	821.070	14.19	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			1.80350	2.045	19.48	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,632.50350	2,585.645	19.48	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			427.31510	466.594	10.18	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			58.01510	50.194	10.18	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Call			206.56250	235.310	10.56	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Put			187.26250	168.910	10.56	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,886.66120	2,933.455	19.37	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.06120	0.055	19.37	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			205.61730	232.996	10.72	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			219.01730	199.596	10.72	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			543.02850	581.058	10.27	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			81.12850	72.758	10.27	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			297.23320	327.020	10.93	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			235.33320	218.720	10.93	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			18.26570	19.108	22.71	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,026.36570	2,980.808	22.71	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,962.38730	3,008.764	19.10	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.48730	0.464	19.10	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			611.39940	649.086	10.36	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			93.99940	84.986	10.36	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			36.60980	37.826	23.87	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,219.20980	3,173.726	23.87	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			394.72250	426.292	11.05	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			225.32250	210.192	11.05	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,020.35630	3,067.006	18.35	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.95630	0.906	18.35	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			361.64910	391.999	11.20	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			260.24910	243.899	11.20	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,067.90530	1,112.445	11.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			32.80530	30.345	11.05	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			905.80580	949.381	10.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			50.70580	47.281	10.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			694.17540	735.836	10.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.80200	0.765	18.97	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			4.09190	3.879	15.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,863.51150	1,910.147	13.91	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			8.41150	8.047	13.91	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			74.48640	79.706	17.33	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,769.38640	1,727.606	17.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,355.90200	3,402.865	18.97	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,894.55860	2,848.046	21.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.54010	0.574	24.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,645.44010	7,598.473	24.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			174.74470	188.651	13.79	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			819.64470	786.551	13.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,359.19190	2,405.979	15.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,358.53270	1,319.388	15.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			77.13130	82.593	17.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,722.03130	1,680.493	17.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			290.11600	312.448	11.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			435.01600	410.348	11.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			49.65860	50.146	21.90	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			505.61870	478.956	12.35	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			201.95760	218.001	13.25	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			696.85760	665.901	13.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			515.92490	549.692	10.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			170.82490	157.592	10.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			103.63270	111.488	15.92	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			308.75150	290.274	11.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			323.56800	348.044	11.64	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			368.46800	345.944	11.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			585.40010	621.148	10.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			130.30010	119.048	10.53	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			260.71870	281.055	12.35	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			162.96690	150.095	10.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			521.96860	555.916	10.75	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			166.86860	153.816	10.75	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			897.00950	940.523	10.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			51.90950	48.423	10.82	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			363.85150	392.374	11.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			89.07540	83.736	10.53	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			662.13530	703.413	10.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			97.03530	91.313	10.49	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,275.74590	1,322.024	11.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			20.64590	19.924	11.69	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			528.06690	562.195	10.72	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			52.28360	55.582	24.77	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,525.38360	3,481.582	24.77	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			681.74230	721.636	10.53	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			104.84230	97.636	10.53	0.00	0	300
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			162.69580	175.035	14.55	0.00	0	22,187



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			1,015.89580	981.035	14.55	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			446.66320	477.332	11.20	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			259.86320	243.332	11.20	0.00	0	22,187
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			757.57940	799.658	10.74	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			115.97940	110.458	10.74	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			64.45310	69.246	24.76	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,772.85310	3,730.046	24.76	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			827.16740	868.857	10.84	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			125.56740	118.957	10.84	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			69.81390	75.013	24.56	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,048.21390	4,005.113	24.56	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			672.65680	709.485	11.06	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			217.85680	205.985	11.06	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			661.25650	697.830	11.11	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			226.45650	214.330	11.11	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			511.14180	543.970	11.89	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			114.92450	109.795	10.97	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			119.01180	113.834	10.96	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			732.39630	772.376	10.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			177.59630	168.876	10.86	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			173.43220	185.020	16.64	0.00	0	45,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,638.63220	1,601.520	16.64	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			919.72450	963.295	10.97	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,839.50420	1,800.833	17.25	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			137.15850	145.748	17.91	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			2,062.35850	2,022.248	17.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			375.19370	399.780	13.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			630.39370	606.280	13.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			903.81180	947.334	10.96	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			637.61550	613.343	13.03	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			369.66140	393.931	13.06	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			644.86140	620.431	13.06	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			556.97310	591.024	11.63	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			322.17310	307.524	11.63	0.00	0	2,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			154.30420	164.333	17.25	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			376.34180	360.470	11.89	720,940.60	2,000	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			433.67460	461.438	12.40	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			498.87460	477.938	12.40	1,911,752.80	4,000	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			720.07950	757.959	10.85	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			185.27950	174.458	10.85	0.00	0	45,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			372.41550	396.843	13.03	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			71.72120	80.099	24.59	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,387.92120	4,347.298	24.59	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			895.93900	940.352	10.97	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			132.13900	127.552	10.97	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			974.27780	1,019.123	11.10	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			140.97780	135.923	11.10	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			84.94850	90.099	24.36	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,601.64850	4,556.899	24.36	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,044.69290	1,088.822	11.20	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			148.99290	142.222	11.20	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			87.06170	96.083	24.40	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,891.36170	4,849.483	24.40	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			378.20980	397.958	14.96	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			1,143.80980	1,111.959	14.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			291.02970	306.628	16.46	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,616.62970	1,580.628	16.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			197.98550	199.728	21.00	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			3,043.58550	2,993.728	21.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			668.81580	700.114	12.19	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			434.41580	414.114	12.19	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			664.51230	695.727	12.21	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			440.11230	419.727	12.21	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			493.50640	518.772	13.57	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			759.10640	732.772	13.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			953.73960	998.563	11.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			199.33960	192.563	11.31	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			939.52610	984.329	11.32	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			205.12610	198.329	11.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			673.15270	704.536	12.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			428.75270	408.536	12.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,277.33000	1,324.603	11.27	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			102.93000	98.603	11.27	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,244.58950	1,290.021	11.21	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			110.18950	104.021	11.21	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			97.38810	103.187	24.23	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,132.88810	5,086.587	24.23	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,119.31140	1,164.712	11.30	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			154.81140	148.112	11.30	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,190.42860	1,233.631	11.35	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			161.72860	152.631	11.35	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			106.86470	112.341	23.95	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,258.16470	5,211.341	23.95	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,254.07310	1,297.115	11.43	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			165.87310	157.615	11.43	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			97.34210	106.443	23.84	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,659.14210	5,616.943	23.84	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			224.15600	214.696	11.61	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			24.88080	25.628	14.17	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,747.87070	2,799.472	14.02	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			25.57070	26.472	14.02	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,698.58180	2,750.346	13.86	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			26.28180	27.346	13.86	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,146.45600	1,187.696	11.61	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,797.18080	2,848.628	14.17	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,074.13760	1,114.743	11.75	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			270.63760	260.843	11.75	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			94.10210	99.330	23.59	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,020.60210	5,975.430	23.59	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,312.57320	1,354.962	11.47	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			169.07320	161.062	11.47	0.00	0	300
<b>Total \$ / R Option</b>											<b>2,632,702.31</b>	<b>6,002</b>	<b>1,647,532</b>
<b>Total \$ / R</b>											<b>265,399,391.01</b>	<b>29,349</b>	<b>2,781,926</b>
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			11.21010		11.16360			280,252.50	25	1,470
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.40210		11.35510			0.00	0	163
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.58350		11.53480			0.00	0	85
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			11.78600		11.73440			0.00	0	15
<b>Total \$ / R MAXI Future</b>											<b>280,252.50</b>	<b>25</b>	<b>1,733</b>
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			31,079.26270	28,202.450	11.28	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			13,161.76850	14,902.367	11.32	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			31,801.76850	28,892.367	11.32	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			12,890.46030	14,598.574	11.37	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			32,530.46030	29,588.575	11.37	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			48,365.71930	52,425.357	10.14	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			4,005.71930	3,415.357	10.14	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			13,439.26270	15,212.450	11.28	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			37,294.53100	40,182.403	11.37	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			29,784.53100	27,972.403	11.37	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			20,443.41060	18,974.356	10.95	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			46,397.73770	49,610.528	10.97	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			20,887.73770	19,400.528	10.97	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			45,847.70000	49,042.059	10.99	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			21,337.70000	19,832.059	10.99	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			46,953.41060	50,184.356	10.95	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			32,740.51300	31,263.519	11.65	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			56,177.88850	59,595.487	11.60	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			31,697.88850	30,245.487	11.60	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			55,697.31200	59,102.418	11.63	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			32,217.31200	30,752.418	11.63	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			55,220.51300	58,613.519	11.65	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			58,525.54280	61,479.084	12.76	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			56,085.54280	53,879.084	12.76	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			59,253.67920	62,232.543	12.71	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			54,813.67920	52,632.543	12.71	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			58,882.74610	61,854.548	12.73	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			55,442.74610	53,254.548	12.73	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
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>420</b>
<b>Total \$ / R MAXI</b>											<b>280,252.50</b>	<b>25</b>	<b>2,153</b>
£ / R	On	17/10/2014	Foreign Exchange Future			17.79630		17.88520			0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Future			17.95620		18.04340			18,099,849.60	1,008	34,955
£ / R	On	23/01/2015	Foreign Exchange Future			18.09090		18.17950			0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Future			18.24660		18.33550			0.00	0	2,572
£ / R	On	12/06/2015	Foreign Exchange Future			18.51590		18.60460			0.00	0	1,975
£ / R	On	14/09/2015	Foreign Exchange Future			18.81670		18.90310			0.00	0	295
<b>Total £ / R Future</b>											<b>18,099,849.60</b>	<b>1,008</b>	<b>39,797</b>
£ / R	On	17/10/2014	Foreign Exchange Option	17.65	Call			265.67100	188.045	10.01	0.00	0	0
£ / R	On	17/10/2014	Foreign Exchange Option	17.65	Put			30.47100	41.746	10.01	0.00	0	1,650
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Call			48.21380	44.901	12.43	0.00	0	16,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Put			1,194.81380	1,278.701	12.43	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Call			39.09850	36.156	12.76	0.00	0	5,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Put			1,335.69850	1,419.956	12.76	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Call			671.21700	604.294	9.60	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Put			77.81700	98.094	9.60	0.00	0	2,500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			602.35680	538.995	9.64	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			98.95680	122.795	9.64	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			143.27410	127.944	10.97	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			599.87410	671.744	10.97	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			594.93550	531.986	9.65	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			101.53550	125.786	9.65	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			587.56430	525.027	9.65	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			104.16430	128.827	9.65	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.35	Call			0.00000	681.301	9.56	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.35	Put			0.00000	75.101	9.56	751,015.00	10,000	10,000
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			25.22020	23.918	15.71	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,885.72020	2,973.018	15.71	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			15.63190	14.754	16.86	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,536.13190	3,623.854	16.86	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			15.42290	14.676	16.92	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,555.92290	3,643.776	16.92	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			160.94330	148.983	12.49	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,071.44330	1,148.083	12.49	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			159.21840	147.410	12.51	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,079.71840	1,156.510	12.51	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			157.51220	145.857	12.52	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,088.01220	1,164.957	12.52	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			387.17850	353.523	10.68	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			427.67850	482.623	10.68	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			291.14130	266.843	11.28	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			611.64130	675.943	11.28	0.00	0	4,700

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			255.18300	234.529	11.56	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			705.68300	773.629	11.56	0.00	0	2,416
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,222.23470	1,295.003	13.10	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			263.94130	248.079	13.14	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,238.44130	1,311.479	13.14	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			328.28350	307.860	12.57	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			992.78350	1,061.260	12.57	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			267.73470	251.603	13.10	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			265.83240	249.836	13.12	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,230.33240	1,303.236	13.12	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			659.16970	627.328	12.90	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			914.56970	971.428	12.90	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			665.77170	633.568	12.86	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			901.17170	957.668	12.86	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			662.45800	630.436	12.88	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			907.85800	964.536	12.88	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			945.44630	1,003.753	12.90	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			894.99920	867.063	12.91	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			951.89920	1,010.363	12.91	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			902.11100	873.860	12.88	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			939.01100	997.160	12.88	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			898.54630	870.453	12.90	0.00	0	0
<b>Total £ / R Option</b>											<b>751,015.00</b>	<b>10,000</b>	<b>69,662</b>
<b>Total £ / R</b>											<b>18,850,864.60</b>	<b>11,008</b>	<b>109,459</b>
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10389		0.10351			0.00	0	15,514
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10579		0.10540			0.00	0	25
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>15,539</b>
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			1.53070	1.627	14.26	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,650.73070	1,612.627	14.26	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			386.08820	417.147	8.76	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			35.28820	28.147	8.76	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			36.21330	38.888	12.59	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			685.41330	649.888	12.59	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,547.56150	1,585.623	12.42	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			7.66150	7.023	12.42	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			638.46400	665.869	10.74	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			98.56400	87.269	10.74	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			198.56540	205.431	13.45	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			658.66540	626.831	13.45	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>15,539</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	29/10/2014	Foreign Exchange Future			14.04450		14.09370			0.00	0	2,000
€ / R	On	26/11/2014	Foreign Exchange Future			14.11160		14.16170			0.00	0	2,000
€ / R	On	12/12/2014	Foreign Exchange Future			14.15570		14.20160			3,567,236.40	252	74,131
€ / R	On	16/03/2015	Foreign Exchange Future			14.40760		14.45470			0.00	0	24,773
€ / R	On	12/06/2015	Foreign Exchange Future			14.64770		14.69490			0.00	0	1,300
€ / R	On	14/09/2015	Foreign Exchange Future			14.92140		14.96760			223,821.00	15	120
<b>Total € / R Future</b>											<b>3,791,057.40</b>	<b>267</b>	<b>104,324</b>
€ / R	On	29/10/2014	Foreign Exchange Option	14.34	Call			44.45830	37.248	10.63	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.34	Put			290.75830	332.748	10.63	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.35	Call			42.55890	35.672	10.66	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.35	Put			298.85890	341.172	10.66	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.36	Call			40.73330	34.158	10.70	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.36	Put			307.03330	349.658	10.70	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Call			133.19780	121.986	10.67	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Put			311.49780	350.386	10.67	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Call			130.20630	119.297	10.71	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Put			318.50630	357.697	10.71	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Call			127.27940	116.664	10.74	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Put			325.57940	365.064	10.74	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			726.06360	686.225	9.50	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			24.46360	30.525	9.50	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			137.17380	158.051	9.93	0.00	0	4,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Call			42.80010	41.664	13.20	0.00	0	4,500
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			56.49340	67.946	9.68	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			30.44730	29.936	13.95	0.00	0	7,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			54.48330	65.637	9.68	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			524.45560	490.922	9.71	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			62.85560	75.222	9.71	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			348.77380	323.751	9.93	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Call			258.31730	238.964	10.07	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Put			206.71730	233.264	10.07	0.00	0	3,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Put			991.20010	1,035.964	13.20	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			34.36980	33.671	13.67	0.00	0	25,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			1,122.76980	1,167.971	13.67	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			548.09340	513.646	9.68	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			564.12530	529.085	9.67	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			52.52530	63.385	9.67	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			556.08330	521.337	9.68	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			1,198.84730	1,244.236	13.95	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			7.19370	7.267	16.40	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			2,105.59370	2,151.567	16.40	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			746.89210	788.131	12.38	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			793.16590	834.762	12.53	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			256.91680	251.181	12.43	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			762.21680	803.581	12.43	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	15.28	Call			194.17130	190.067	13.20	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,019.47130	1,062.467	13.20	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			261.59210	255.731	12.38	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			200.43220	226.997	10.51	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			259.24380	253.446	12.41	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			754.54380	795.846	12.41	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			161.80210	158.474	13.73	0.00	0	7,100
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,207.10210	1,250.874	13.73	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			247.86590	242.362	12.53	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			125.58780	146.963	10.17	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			237.07690	231.845	12.65	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			832.37690	874.245	12.65	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			647.43650	626.451	10.47	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			192.73650	218.850	10.47	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			635.13220	614.597	10.51	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			189.30660	185.323	13.27	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,044.60660	1,087.723	13.27	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			780.28780	754.563	10.17	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			358.84910	352.881	13.42	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,053.94910	1,095.181	13.42	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			356.72660	350.759	13.45	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,061.82660	1,103.059	13.45	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			354.62120	348.649	13.47	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,069.72120	1,110.949	13.47	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			888.14310	927.427	13.07	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			612.70710	605.844	13.09	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			895.10710	934.444	13.09	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			609.68500	602.880	13.11	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			902.08500	941.480	13.11	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			615.74310	608.827	13.07	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>119,937</b>
<b>Total € / R</b>											<b>3,791,057.40</b>	<b>267</b>	<b>224,261</b>
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.72960		9.81420			12,648,480.00	1,300	11,719
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.82910		9.91480			15,844,509.20	1,612	6,866
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.92320		10.00870			0.00	0	2,850
AU\$ / R	On	14/09/2015	Foreign Exchange Future			10.03390		10.11660			0.00	0	350
<b>Total AU\$ / R Future</b>											<b>28,492,989.20</b>	<b>2,912</b>	<b>21,785</b>
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			988.96100	1,072.441	11.19	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			248.26100	184.239	7.15	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			44.06100	64.639	7.15	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			382.22950	308.893	7.62	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			263.87310	198.435	7.21	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			39.67310	58.835	7.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			256.01990	191.280	7.18	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			41.81990	61.680	7.18	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			939.49610	1,022.781	10.99	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			3.16100	2.041	11.19	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			122.12000	85.622	7.26	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			107.92000	156.022	7.26	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			46.80680	30.499	8.17	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			282.60680	350.899	8.17	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			3.69610	2.381	10.99	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			18.02950	29.293	7.62	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			309.63290	359.723	10.24	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			220.86240	185.698	10.27	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			316.06240	366.598	10.27	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			228.06030	192.002	10.21	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			303.26030	352.902	10.21	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			224.43290	188.823	10.24	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			512.59760	560.010	11.56	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			278.20070	240.430	11.59	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			519.50070	567.230	11.59	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			275.13970	237.680	11.61	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			526.43970	574.480	11.61	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			281.29760	243.210	11.56	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			612.56530	651.442	12.01	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			375.56080	331.181	11.97	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			598.96080	637.281	11.97	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			372.35000	328.249	11.99	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			605.75000	644.349	11.99	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			369.16530	325.342	12.01	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>28,492,989.20</b>	<b>2,912</b>	<b>22,790</b>
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.99900		10.02650			0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			10.14630		10.17500			0.00	0	75
<b>Total CAD/ R Future</b>											<b>0.00</b>	<b>0</b>	<b>75</b>
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			152.85580	141.945	8.29	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			116.35580	132.945	8.29	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			147.54030	137.041	8.30	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			121.04030	138.041	8.30	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			143.00540	132.825	8.34	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			126.50540	143.825	8.34	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			225.18720	239.652	9.71	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			300.39590	285.890	9.70	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			215.39590	229.590	9.70	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			295.25990	280.890	9.71	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
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			220.25990	234.590	9.71	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			290.18720	275.952	9.71	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>75</b>
CF CANDCO	On	12/12/2014	Foreign Exchange Future			26.32520		-24.65980			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			992.46290		949.75360			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	On	12/12/2014	Foreign Exchange Future			1,091.43750		1,048.36810			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	On	12/12/2014	Foreign Exchange Future			204.54170		-184.40300			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	On	12/12/2014	Foreign Exchange Future			903.59090		860.95700			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			11.70390		11.73310			409,636.50	35	6,852
CHF / R	On	16/03/2015	Foreign Exchange Future			11.91690		11.94680			0.00	0	300
<b>Total CHF / R Future</b>											<b>409,636.50</b>	<b>35</b>	<b>7,152</b>
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Call			65.58820	61.210	12.08	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Put			572.48820	597.310	12.08	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Call			64.11770	59.848	12.12	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Put			581.01770	605.948	12.12	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Call			62.67930	58.515	12.15	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			589.57930	614.615	12.15	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			121.95800	116.483	14.46	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			1,165.15800	1,189.583	14.46	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			120.78970	115.356	14.49	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,173.98970	1,198.456	14.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			119.63290	114.244	14.51	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			1,182.83290	1,207.344	14.51	0.00	0	0
<b>Total CHF / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>											<b>409,636.50</b>	<b>35</b>	<b>7,152</b>
CNH / R	On	12/12/2014	Foreign Exchange Future			1.81690		1.81100			0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Future			1.83620		1.83020			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	Call			619.69130	668.311	10.20	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			109.69130	99.310	10.20	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			777.29010	829.755	10.22	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			67.29010	60.755	10.22	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			696.52350	747.205	10.21	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			86.52350	78.205	10.21	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			372.01470	343.252	10.59	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			620.55100	653.033	10.72	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			418.55100	391.033	10.72	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			730.68890	767.125	10.60	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			328.68890	305.125	10.60	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			674.01470	705.252	10.59	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			0.12470		0.12380			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			0.06670		0.06640			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			1.26280		1.27210			0.00	0	80
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.26360		1.27300			0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>80</b>
<b>Total QUANTO € / \$</b>											<b>0.00</b>	<b>0</b>	<b>80</b>
RAIN	On	12/12/2014	Foreign Exchange Future			21,180.57000		21,177.54000			0.00	0	0
<b>Total RAIN Future</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 RAIN</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R On 12/12/2014 Foreign Exchange Future			4.83820		4.86350			0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Future			4.80740		4.83550			0.00	0	0
<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			13.82910	10.708	6.73	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.98	Put			130.32910	152.508	6.73	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.99	Call			12.46660	9.720	6.82	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.99	Put			138.96660	161.520	6.82	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	5.00	Call			11.23970	8.829	6.91	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	5.00	Put			147.73970	170.629	6.91	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	4.99	Call			44.15770	39.605	8.35	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	4.99	Put			198.65770	222.205	8.35	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.00	Call			41.99270	37.707	8.40	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.00	Put			206.49270	230.307	8.40	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.01	Call			39.92840	35.899	8.44	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.01	Put			214.42840	238.499	8.44	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			1.72410		1.72780			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>313 840 473.90</b>	<b>27,594</b>	<b>1,362,606</b>
<b>Total Options</b>								<b>3 383 717.31</b>	<b>16,002</b>	<b>1,838,556</b>
<b>Grand Total:</b>								<b>317,224,191.21</b>	<b>43,596</b>	<b>3,201,162</b>