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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/10/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 22/10/2014 Foreign Exchange Future			11.02790		10.98110			0.00	0	0
\$ / R On 27/10/2014 Foreign Exchange Future			11.02020		10.98660			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			11.02380		10.99020			0.00	0	668
\$ / R On 30/10/2014 Foreign Exchange Future			11.02560		10.99200			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			11.03460		11.00090			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			11.03640		11.00260			0.00	0	424
\$ / R On 10/11/2014 Foreign Exchange Future			11.04530		11.01150			0.00	0	1,338
\$ / R On 12/11/2014 Foreign Exchange Future			11.04890		11.01510			0.00	0	711
\$ / R On 25/11/2014 Foreign Exchange Future			11.07220		11.03830			0.00	0	0
\$ / R On 26/11/2014 Foreign Exchange Future			11.07400		11.04010			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			11.07770		11.04380			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			11.09960		11.06580			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			11.10140		11.06760			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			11.10330		11.06950			281,324,312.10	25,337	951,009
\$ / R On 15/12/2014 Foreign Exchange Future			11.10870		11.07500			0.00	0	0
\$ / R On 19/12/2014 Foreign Exchange Future			11.11610		11.08230			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.12340		11.08970			0.00	0	440
\$ / R On 28/01/2015 Foreign Exchange Future			11.19480		11.16230			0.00	0	2,300
\$ / R On 25/02/2015 Foreign Exchange Future			11.24870		11.21650			0.00	0	2,421
\$ / R On 26/02/2015 Foreign Exchange Future			11.25070		11.21850			0.00	0	0
\$ / R On 27/02/2015 Foreign Exchange Future			11.25260		11.22040			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 Future			11.28540		11.25330			4,593,157.80	407	121,763
\$ / R	On	27/03/2015	Foreign Exchange Future			11.30660		11.27460			0.00	0	2,435
\$ / R	On	01/04/2015	Foreign Exchange Future			11.31620		11.28430			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.36860		11.33700			0.00	0	2,450
\$ / R	On	27/05/2015	Foreign Exchange Future			11.42680		11.39600			0.00	0	1,375
\$ / R	On	12/06/2015	Foreign Exchange Future			11.45890		11.42850			2,589,711.40	226	19,488
\$ / R	On	26/06/2015	Foreign Exchange Future			11.48700		11.45700			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.55350		11.52460			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.61380		11.58580			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.65130		11.62370			0.00	0	3,385
\$ / R	On	28/09/2015	Foreign Exchange Future			11.68040		11.65330			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.74300		11.71700			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.80520		11.77850			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			11.84080		11.81360			0.00	0	2,400
\$ / R	On	21/12/2015	Foreign Exchange Future			11.86300		11.83550			0.00	0	0
Total \$ / R Future											288,507,181.30	25,970	1,118,793
\$ / R	On	22/10/2014	Foreign Exchange Option	11.21	Call			0.43020	0.000	10.88	0.00	0	0
\$ / R	On	22/10/2014	Foreign Exchange Option	11.21	Put			229.33020	182.100	10.88	0.00	0	0
\$ / R	On	27/10/2014	Foreign Exchange Option	11.38	Call			2.16940	2.258	14.64	0.00	0	6,000
\$ / R	On	27/10/2014	Foreign Exchange Option	11.38	Put			395.56940	362.058	14.64	0.00	0	6,000
\$ / R	On	27/10/2014	Foreign Exchange Option	11.26	Call			5.59740	6.070	13.03	0.00	0	0
\$ / R	On	27/10/2014	Foreign Exchange Option	11.26	Put			278.99740	245.870	13.03	0.00	0	6,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.69	Call			0.53250	0.465	16.69	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.69	Put			700.33250	666.665	16.69	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			0.01430	0.014	36.82	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,339.81430	2,306.214	36.82	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.15	Call			21.11420	23.554	11.28	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.15	Put			180.91420	149.754	11.28	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			9.90900	10.489	12.19	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			269.70900	236.689	12.19	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,690.20000	2,723.800	29.40	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	29.40	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			206.49800	233.244	11.99	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			16.29800	9.444	11.99	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.08	Call			35.38880	40.677	10.64	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.08	Put			125.18880	96.877	10.64	0.00	0	0
\$ / R	On	30/10/2014	Foreign Exchange Option	11.36	Call			5.60310	5.778	13.09	0.00	0	0
\$ / R	On	30/10/2014	Foreign Exchange Option	11.36	Put			373.60310	340.178	13.09	0.00	0	6,000
\$ / R	On	30/10/2014	Foreign Exchange Option	11.50	Call			2.09020	2.082	14.30	0.00	0	6,000
\$ / R	On	30/10/2014	Foreign Exchange Option	11.50	Put			510.09020	476.482	14.30	0.00	0	6,000
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			841.15400	874.780	15.23	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			0.25400	0.180	15.23	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	10.98	Call			102.09010	119.651	10.83	0.00	0	8,000
\$ / R	On	04/11/2014	Foreign Exchange Option	10.98	Put			81.19010	65.051	10.83	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			0.81910	0.788	16.40	0.00	0	3,882

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			909.91910	876.189	16.40	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			275.12700	303.036	11.94	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			22.52700	16.636	11.94	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			35.24040	38.783	11.51	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			232.64040	202.383	11.51	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	11.18	Call			54.77410	60.148	11.39	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	11.18	Put			223.27410	194.848	11.39	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Call			271.06070	296.940	11.13	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Put			35.96070	28.041	11.13	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			291.81340	314.568	10.35	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			53.51340	42.368	10.35	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			0.42230	0.418	23.06	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,572.12230	2,538.218	23.06	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Call			111.26020	119.726	11.27	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Put			221.16020	195.726	11.27	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Call			16.68000	17.344	15.04	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Put			826.58000	793.344	15.04	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,743.80960	2,777.709	23.42	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.00960	0.009	23.42	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			89.08970	95.248	11.81	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			295.28970	267.548	11.81	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			351.06750	373.825	10.49	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			65.26750	54.225	10.49	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			182.63050	195.443	10.96	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			185.03050	164.043	10.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,069.67260	2,103.442	17.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			0.17260	0.142	17.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,979.72710	2,013.487	17.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			0.22710	0.187	17.38	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,570.31130	1,603.974	15.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			0.81130	0.674	15.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,510.48100	1,544.116	15.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			0.98100	0.816	15.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,519.55580	2,553.348	20.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.05580	0.048	20.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,291.48550	1,324.961	14.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			1.98550	1.661	14.33	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,192.24880	1,225.605	13.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			2.74880	2.305	13.88	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,630.17170	1,663.857	15.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			0.67170	0.557	15.83	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,024.00780	1,057.224	13.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			4.50780	3.924	13.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			974.66350	1,007.799	12.78	0.00	0	2,995
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			5.16350	4.499	12.78	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,470.61400	1,504.228	15.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			1.11400	0.928	15.12	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	10.34	Call			739.75520	772.267	11.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			10.25520	8.967	11.40	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			730.06640	762.541	11.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			10.56640	9.241	11.35	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,073.44430	1,106.730	13.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			3.94430	3.430	13.35	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			701.06530	733.418	11.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			11.56530	10.118	11.18	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			681.79000	714.054	11.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			12.29000	10.754	11.06	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			778.60910	811.261	11.63	0.00	0	2,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			9.10910	7.961	11.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			633.83330	665.849	10.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			14.33330	12.549	10.77	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			595.74290	627.527	10.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			16.24290	14.227	10.55	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			720.38820	752.823	11.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			10.88820	9.523	11.29	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			568.35140	598.948	10.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			18.85140	15.648	10.37	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			541.83400	570.529	10.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			22.33400	17.229	10.20	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			643.39650	675.465	10.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			13.89650	12.165	10.83	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			473.56270	500.397	10.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			34.06270	27.097	10.32	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			417.16370	442.171	10.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			47.66370	38.871	10.42	0.00	0	22,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			586.27690	617.984	10.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			16.77690	14.684	10.49	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			386.51050	410.396	10.48	0.00	0	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			57.01050	47.096	10.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			379.03630	402.635	10.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			59.53630	49.335	10.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			498.72080	526.278	10.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			29.22080	22.978	10.27	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			342.85930	364.985	10.57	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			73.35930	61.685	10.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Call			335.86670	357.693	10.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Put			76.36670	64.393	10.58	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			394.06050	418.232	10.46	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			54.56050	44.932	10.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			322.13410	343.354	10.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			82.63410	70.054	10.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			308.73790	329.348	10.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			89.23790	76.048	10.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			357.08820	379.809	10.54	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			67.58820	56.509	10.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			276.75460	295.829	10.72	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			107.25460	92.529	10.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			258.61420	276.766	10.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			119.11420	103.466	10.76	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			328.95850	350.482	10.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			79.45850	67.182	10.60	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			246.96180	264.503	10.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			127.46180	111.203	10.79	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			241.26940	258.504	10.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			131.76940	115.204	10.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			302.16870	322.472	10.66	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			92.66870	79.172	10.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			189.76060	203.467	10.95	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			180.26060	160.167	10.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			185.59230	198.458	10.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			186.09230	165.158	10.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Call			252.74450	270.590	10.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Put			123.24450	107.290	10.78	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			173.59860	183.958	11.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			204.09860	180.658	11.01	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			169.76760	179.859	11.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			210.26760	186.559	11.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			219.38490	235.411	10.86	0.00	0	37,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			149.88490	132.111	10.86	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			155.24510	164.322	11.26	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			235.74510	211.022	11.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			138.79780	146.730	11.50	0.00	0	2,931
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			269.29780	243.430	11.50	0.00	0	750
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Call			177.51220	188.703	11.00	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Put			198.01220	175.403	11.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Call			110.98130	117.010	11.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Put			341.48130	313.710	11.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Call			103.80990	109.358	12.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Put			364.30990	336.058	12.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Call			162.34870	171.922	11.16	0.00	0	11,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Put			222.84870	198.622	11.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			88.90950	93.480	12.47	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			419.40950	390.180	12.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Call			77.95590	81.829	12.76	0.00	0	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Put			468.45590	438.529	12.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Call			124.09540	131.016	11.74	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Put			304.59540	277.716	11.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			64.19000	67.222	13.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			544.69000	513.922	13.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			56.55090	59.103	13.49	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			597.05090	565.803	13.49	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
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			101.52870	106.925	12.18	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			372.02870	343.625	12.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			53.19910	55.462	13.64	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			623.69910	592.162	13.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Call			42.75100	44.341	14.19	0.00	0	1,670
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Put			723.25100	691.041	14.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			71.47300	74.945	12.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			501.97300	471.645	12.96	0.00	0	600
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			34.66110	35.785	14.75	0.00	0	38,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Put			825.16110	792.485	14.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Call			32.18910	33.179	14.95	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Put			862.68910	829.879	14.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			54.29010	56.647	13.59	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			614.79010	583.347	13.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			29.39610	30.240	15.20	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			909.89610	876.940	15.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			26.89830	27.617	15.46	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			957.39830	924.317	15.46	0.00	0	598
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Call			40.33680	41.785	14.34	0.00	0	4,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Put			750.83680	718.485	14.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			22.65410	23.171	15.96	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,053.15410	1,019.871	15.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			14.28880	15.348	16.58	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,234.78880	1,202.048	16.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Call			29.93050	30.801	15.15	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Put			900.43050	867.501	15.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			7.98740	8.556	16.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,438.48740	1,405.256	16.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			1.89490	2.006	17.44	0.00	0	36,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,932.39490	1,898.706	17.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			26.43110	27.126	15.51	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			966.93110	933.826	15.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			0.93440	0.981	17.73	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,171.43440	2,137.681	17.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			0.90680	0.924	17.75	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,191.40680	2,157.624	17.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			13.90390	14.934	16.59	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,244.40390	1,211.634	16.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			1.02100	0.935	23.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,131.52100	3,097.635	23.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			1.02810	0.942	23.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,161.52810	3,127.642	23.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			1.58900	1.679	17.51	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			1,992.08900	1,958.379	17.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,569.55000	2,603.343	20.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.05000	0.043	20.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.31200	0.383	25.41	0.00	0	900

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	14.84	Put			3,770.81200	3,737.083	25.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			0.92080	0.836	19.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,531.42080	2,497.536	19.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,069.51680	3,103.315	23.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.01680	0.015	23.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,619.54480	2,653.339	20.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.04480	0.039	20.70	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			1.08330	0.988	20.75	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,726.08330	2,692.288	20.75	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			350.27810	372.322	10.51	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			75.27810	63.622	10.51	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Call			162.05220	171.203	11.19	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Put			237.05220	212.503	11.19	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Call			30.42190	31.158	15.31	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Put			945.42190	912.458	15.31	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Call			121.65970	127.828	12.03	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Put			359.35970	331.728	12.03	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Call			168.97930	178.531	11.28	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Put			246.67930	222.431	11.28	0.00	0	10,000
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,789.76060	2,823.458	20.59	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.06060	0.058	20.59	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			163.80130	172.724	11.38	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			274.10130	249.324	11.38	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			246.31570	254.999	11.13	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			284.01570	260.199	11.13	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			8.54850	1.897	18.20	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,116.24850	3,077.097	18.20	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,862.63210	2,895.078	18.80	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.33210	0.278	18.80	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			464.18310	483.646	10.36	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			101.88310	88.846	10.36	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			29.71150	28.113	24.41	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,313.21150	3,279.413	24.41	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			534.72030	554.318	10.58	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			118.22030	105.618	10.58	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			337.64230	351.384	11.32	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			269.14230	250.684	11.32	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,919.37830	2,951.510	18.44	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.87830	0.810	18.44	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			309.45390	321.265	11.48	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			309.05390	288.665	11.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			970.94210	999.424	10.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			37.64210	34.024	10.93	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			812.63580	839.551	10.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			59.33580	54.151	10.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			612.73000	633.212	10.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.75840	0.713	19.10	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			3.95240	3.687	15.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,761.61920	1,793.056	13.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			8.31920	7.656	13.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			63.64250	64.529	17.95	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,860.34250	1,829.129	17.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,254.05840	3,286.113	19.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,989.81190	2,956.797	22.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.32310	0.325	25.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,747.02310	7,714.925	25.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			151.55880	155.259	14.33	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			898.25880	869.859	14.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,257.25240	2,289.087	15.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,445.63450	1,415.266	16.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			65.93240	66.892	17.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,812.63240	1,781.492	17.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			252.96210	260.552	12.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			499.66210	475.152	12.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			43.11190	42.197	22.78	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			573.74940	548.225	12.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			175.40170	180.047	13.78	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			772.10170	744.647	13.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			451.30500	467.483	11.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			208.00500	192.083	11.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			88.93450	90.666	16.50	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			362.89790	340.920	11.75	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			282.51820	291.286	12.12	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			429.21820	405.886	12.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			515.02430	532.958	10.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			161.72430	147.558	10.83	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			227.04940	233.625	12.86	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			199.09460	183.483	11.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			456.82110	473.154	11.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			203.52110	187.754	11.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			804.09720	830.915	10.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			60.79720	55.515	10.73	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			316.19790	326.320	11.75	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			109.43000	97.812	10.48	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			585.45790	605.247	10.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			122.15790	109.847	10.57	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,175.12860	1,204.968	11.31	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			21.82860	19.568	11.31	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			462.39460	478.883	11.04	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			605.19970	624.908	10.67	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			130.59970	118.308	10.67	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			42.25690	43.366	25.19	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,617.65690	3,586.767	25.19	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			142.72640	146.030	15.09	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			1,098.42640	1,069.830	15.09	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			392.33100	405.551	11.55	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			308.03100	289.351	11.55	0.00	0	22,187
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			673.41310	694.869	10.62	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			136.41310	126.270	10.62	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			52.72790	53.582	24.91	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,865.72790	3,834.982	24.91	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			57.10590	61.049	24.83	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,141.10590	4,114.249	24.83	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			744.65010	767.054	10.91	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			148.65010	140.254	10.91	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			610.70340	626.036	11.39	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			262.20340	247.136	11.39	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			600.33070	615.317	11.44	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			271.83070	256.417	11.44	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			464.86960	474.978	12.22	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			137.84190	128.732	11.02	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			142.75010	133.326	11.01	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			665.27370	682.350	11.13	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			216.77370	203.450	11.13	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			158.02420	159.817	17.09	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,729.52420	1,700.917	17.09	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			836.34190	857.632	11.02	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,932.00430	1,903.070	17.71	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			124.78170	125.976	18.38	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			2,156.28170	2,127.076	18.38	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			342.89730	349.156	13.43	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			704.39730	680.256	13.43	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			821.25010	842.226	11.01	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			711.87040	687.656	13.46	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			337.87240	343.983	13.49	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			719.37240	695.083	13.49	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			506.00630	517.664	11.96	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			377.50630	358.764	11.96	0.00	0	2,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			140.50430	141.970	17.71	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			436.36960	416.078	12.22	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			396.00160	403.856	12.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			567.50160	544.956	12.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			653.99510	670.720	11.18	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			225.49510	211.820	11.18	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			340.37040	346.557	13.46	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			816.06230	837.401	11.07	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			159.06230	150.401	11.07	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			62.28420	63.493	24.62	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,485.28420	4,456.493	24.62	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			892.03260	910.963	11.12	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			167.43260	157.463	11.12	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			73.33180	73.261	24.42	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,698.73180	4,669.761	24.42	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			79.66090	79.134	24.46	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,993.86090	4,965.334	24.46	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			960.81480	978.940	11.25	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			175.01480	165.140	11.25	0.00	0	300
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			355.04340	357.357	15.41	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			1,231.34340	1,206.057	15.41	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			273.54450	274.492	16.89	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,709.84450	1,683.192	16.89	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			188.85500	188.478	21.79	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			3,145.15500	3,117.178	21.79	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			620.91100	629.461	12.60	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			497.21100	478.161	12.60	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			617.02310	625.462	12.63	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			503.32310	484.162	12.63	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			461.45090	465.989	14.01	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			837.75090	814.689	14.01	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			877.37890	892.550	11.35	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			233.67890	221.250	11.35	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			864.12420	879.006	11.36	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			240.42420	227.706	11.36	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			624.83470	633.492	12.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			491.13470	472.192	12.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,183.61230	1,204.291	11.23	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			119.91230	112.991	11.23	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,152.26750	1,172.477	11.24	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			128.56750	121.177	11.24	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,034.02000	1,051.399	11.33	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			180.72000	170.999	11.33	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			85.13760	85.506	24.27	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,231.83760	5,205.106	24.27	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,102.62760	1,118.517	11.38	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			185.62760	175.517	11.38	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			95.75360	99.550	24.30	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,358.75360	5,336.550	24.30	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			91.57890	91.778	23.99	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,763.07890	5,736.578	23.99	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,169.27600	1,186.625	11.51	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			190.77600	181.425	11.51	0.00	0	300
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			256.29660	244.750	11.73	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			25.78910	23.373	13.67	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,640.21100	2,664.701	13.48	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			26.61100	23.901	13.48	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,591.06190	2,615.242	13.30	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			27.46190	24.442	13.30	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,069.89660	1,085.550	11.73	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			2,689.38910	2,714.173	13.67	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			87.29450	86.011	23.72	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,121.79450	6,093.011	23.72	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,230.24740	1,247.557	11.57	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			194.74740	184.557	11.57	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,003.96790	1,017.673	11.86	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			308.46790	294.673	11.86	0.00	0	0
Total \$ / R Option											0.00	0	1,701,532
Total \$ / R											288,507,181.30	25,970	2,820,325
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			11.10330		11.06950			88,826.40	8	1,523
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.28540		11.25330			112,854.00	10	204
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.45890		11.42850			0.00	0	93
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			11.65130		11.62370			0.00	0	15
Total \$ / R MAXI Future											201,680.40	18	1,835
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			37,202.86720	34,362.520	12.18	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			9,930.01520	10,454.925	12.23	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			37,980.01520	35,124.925	12.23	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			9,712.32220	10,222.892	12.28	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			38,762.32220	35,892.892	12.28	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			40,168.65550	42,613.920	10.45	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			5,218.65550	4,283.920	10.45	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			10,152.86720	10,692.519	12.18	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			32,347.27290	33,467.373	11.70	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			35,017.27290	32,927.373	11.70	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			24,580.88000	22,869.511	11.27	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			40,407.64000	41,891.590	11.29	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			25,077.64000	23,351.590	11.29	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			39,909.39270	41,379.058	11.31	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			25,579.39270	23,839.058	11.31	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			40,910.88000	42,409.511	11.27	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			38,321.85480	36,432.051	11.98	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			51,033.34730	52,215.105	11.93	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			37,183.34730	35,325.105	11.93	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			50,600.63400	51,766.391	11.96	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			37,750.63400	35,876.391	11.96	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			50,171.85480	51,322.051	11.98	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			54,566.70000	55,215.936	13.18	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			63,196.70000	61,085.936	13.18	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			55,224.69540	55,889.453	13.13	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			61,854.69540	59,759.453	13.13	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			54,894.34670	55,551.528	13.15	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			62,524.34670	60,421.528	13.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI Option											0.00	0	420
Total \$ / R MAXI											201,680.40	18	2,255
£ / R	On	12/12/2014	Foreign Exchange Future			17.80620		17.85310			92,164,891.20	5,176	36,937
£ / R	On	23/01/2015	Foreign Exchange Future			17.93110		17.98110			0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Future			18.08330		18.13400			0.00	0	2,572
£ / R	On	12/06/2015	Foreign Exchange Future			18.34350		18.39700			0.00	0	1,775
£ / R	On	14/09/2015	Foreign Exchange Future			18.63030		18.68790			0.00	0	1,005
Total £ / R Future											92,164,891.20	5,176	42,289
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Call			33.36890	27.970	13.45	0.00	0	16,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Put			1,370.26890	1,411.770	13.45	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Call			27.06500	22.763	13.88	0.00	0	5,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Put			1,513.96500	1,556.563	13.88	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Call			522.32200	483.535	10.22	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Put			119.22200	127.335	10.22	0.00	0	2,500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			461.37380	423.452	10.23	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			148.27380	157.252	10.23	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			98.31880	82.871	11.66	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			745.21880	776.671	11.66	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			454.87050	417.052	10.24	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			151.77050	160.852	10.24	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			448.42460	410.707	10.24	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			155.32460	164.507	10.24	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.35	Call			594.98220	555.310	10.21	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.35	Put			91.88220	99.110	10.21	0.00	0	10,000
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			18.11230	15.669	16.28	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			3,077.01230	3,124.569	16.28	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			11.84020	10.499	17.74	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,730.74020	3,779.399	17.74	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			11.77420	10.445	17.80	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,750.67420	3,799.345	17.80	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			120.99590	106.861	12.86	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,229.89590	1,265.761	12.86	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			119.59430	105.580	12.87	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,238.49430	1,274.480	12.87	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			118.20620	104.311	12.88	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,247.10620	1,283.211	12.88	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			307.13490	280.363	11.23	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			546.03490	569.263	11.23	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			228.54650	206.974	11.82	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			747.44650	775.874	11.82	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			199.44350	180.031	12.09	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			848.34350	878.931	12.09	0.00	0	2,416
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,380.58020	1,413.701	13.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			221.31360	203.946	13.59	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,397.31360	1,430.646	13.59	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			277.90260	257.591	13.08	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,143.90260	1,174.291	13.08	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			224.58020	207.001	13.56	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			222.93830	205.467	13.57	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,388.93830	1,422.167	13.57	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			575.47080	550.452	13.19	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,038.47080	1,066.952	13.19	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			581.29190	556.061	13.16	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,024.29190	1,052.561	13.16	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			578.37550	553.248	13.17	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,031.37550	1,059.748	13.17	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			829.06810	796.168	13.30	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,081.16810	1,105.868	13.30	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			825.84910	793.053	13.32	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,087.94910	1,112.753	13.32	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			822.65300	789.954	13.33	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,094.75300	1,119.654	13.33	0.00	0	0
Total £ / R Option											0.00	0	68,012
Total £ / R											92,164,891.20	5,176	110,301
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10360		0.10378			0.00	0	15,519
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10542		0.10563			0.00	0	75
Total ¥ / R Future											0.00	0	15,594
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			1.12150	0.912	15.10	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,623.12150	1,641.012	15.10	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			403.36870	385.406	8.96	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			25.36870	25.506	8.96	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			32.69990	28.371	13.16	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			654.69990	668.471	13.16	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,569.38380	1,548.607	12.54	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			6.78380	6.507	12.54	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			649.37290	627.812	10.70	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			86.77290	85.712	10.70	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			193.91190	182.638	13.56	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			631.31190	640.538	13.56	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	15,594
€ / R	On	27/10/2014	Foreign Exchange Future			13.95330		13.98450			0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Future			13.95810		13.98920			0.00	0	2,000
€ / R	On	26/11/2014	Foreign Exchange Future			14.02410		14.05510			0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	12/12/2014	Foreign Exchange Future			14.06260		14.09390			3,965,653.20	282	73,677
€ / R	On	16/03/2015	Foreign Exchange Future			14.30240		14.33700			0.00	0	28,443
€ / R	On	12/06/2015	Foreign Exchange Future			14.53270		14.57060			0.00	0	1,200
€ / R	On	14/09/2015	Foreign Exchange Future			14.79220		14.83450			0.00	0	100
Total € / R Future											3,965,653.20	282	107,420
€ / R	On	27/10/2014	Foreign Exchange Option	14.00	Call			58.19530	41.439	9.50	0.00	0	5,000
€ / R	On	27/10/2014	Foreign Exchange Option	14.00	Put			73.69530	88.139	9.50	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.34	Call			8.45640	5.072	11.96	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.34	Put			359.25640	386.972	11.96	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.35	Call			7.90840	4.718	12.03	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.35	Put			368.70840	396.618	12.03	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.36	Call			7.39560	4.390	12.09	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.36	Put			378.19560	406.290	12.09	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Call			93.02510	81.046	11.46	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Put			377.92510	396.946	11.46	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Call			90.76560	78.996	11.49	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Put			385.66560	404.896	11.49	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Call			88.55950	76.998	11.53	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Put			393.45950	412.898	11.53	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			624.78330	597.989	9.96	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			277.39180	254.989	10.36	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			173.49180	182.389	10.36	0.00	0	4,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Call			32.89260	27.122	14.07	0.00	0	4,500
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			456.45370	431.540	10.13	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			72.55370	78.940	10.13	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			23.27090	18.890	14.85	0.00	0	7,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			69.96410	76.262	10.12	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			434.62220	409.972	10.16	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			80.72220	87.372	10.16	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			2,210.23210	2,239.043	15.65	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Call			202.72040	184.725	10.73	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Put			258.82040	272.125	10.73	0.00	0	3,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Put			1,088.99260	1,114.522	14.07	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			26.31930	21.483	14.56	0.00	0	25,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			1,222.41930	1,248.883	14.56	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			30.88330	35.389	9.96	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			471.33830	446.249	10.11	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			67.43830	73.649	10.11	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			463.86410	438.862	10.12	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			1,299.37090	1,326.290	14.85	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			4.13210	1.643	15.65	0.00	0	1,737
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			231.99730	218.140	12.78	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			834.99730	855.740	12.78	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			220.03310	206.434	12.93	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			883.03310	904.034	12.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			227.92210	214.152	12.83	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			850.92210	871.752	12.83	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			173.24840	161.356	13.65	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,116.24840	1,138.956	13.65	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			560.76230	541.479	10.78	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			243.76230	259.079	10.78	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			229.94710	216.134	12.81	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			842.94710	863.734	12.81	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			145.07400	134.331	14.21	0.00	0	7,100
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,308.07400	1,331.931	14.21	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			694.00490	673.813	10.46	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			157.00490	171.413	10.46	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			210.63780	197.348	13.06	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			923.63780	944.948	13.06	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			571.96200	552.622	10.75	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			234.96200	250.222	10.75	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			169.01170	157.288	13.72	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,142.01170	1,164.888	13.72	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,163.47960	1,186.484	13.77	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			327.98630	312.997	13.73	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,147.38630	1,170.297	13.73	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			326.02520	311.083	13.75	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,155.42520	1,178.383	13.75	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			324.07960	309.184	13.77	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			575.74860	555.589	13.39	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			981.24860	1,003.389	13.39	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			572.96510	552.857	13.41	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			988.46510	1,010.657	13.41	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			570.19420	550.136	13.43	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			995.69420	1,017.936	13.43	0.00	0	0
Total € / R Option											0.00	0	125,437
Total € / R											3,965,653.20	282	232,857
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.73350		9.71390			0.00	0	12,064
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.82720		9.80890			0.00	0	7,626
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.91580		9.90010			0.00	0	2,800
AU\$ / R	On	14/09/2015	Foreign Exchange Future			10.01850		10.00520			0.00	0	600
Total AU\$ / R Future											0.00	0	23,090
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			1,088.06770	1,068.234	12.13	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			178.56230	188.517	8.08	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			74.66230	65.017	8.08	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			296.93190	311.024	8.35	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			191.84530	202.363	8.11	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			67.94530	58.863	8.11	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			185.14410	195.381	8.09	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			71.24410	61.881	8.09	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			1,038.39570	1,018.530	11.91	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			1.96770	1.734	12.13	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			85.24030	86.528	8.02	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			171.34030	153.028	8.02	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			30.31780	29.406	8.89	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			366.41780	345.906	8.89	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			2.29570	2.030	11.91	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			33.03190	27.524	8.35	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			367.94570	349.809	10.20	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			173.80310	173.913	10.22	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			374.90310	356.713	10.22	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			179.94060	180.158	10.17	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			361.04060	342.958	10.17	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			176.84570	177.009	10.20	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			574.31040	559.130	11.68	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			231.67640	232.144	11.70	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			581.57640	566.344	11.70	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			228.97870	229.396	11.72	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			588.87870	573.596	11.72	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			234.41040	234.930	11.68	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			673.36210	661.377	12.25	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			324.30480	325.728	12.21	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			659.10480	647.228	12.21	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			321.41930	322.790	12.23	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			666.21930	654.290	12.23	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			318.56210	319.877	12.25	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											0.00	0	24,095
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.89110		9.84940			0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			10.02930		9.98910			0.00	0	100
Total CAD/ R Future											0.00	0	100
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			77.84710	92.737	9.21	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			218.44710	191.637	9.21	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			75.08990	89.548	9.25	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			225.68990	198.448	9.25	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			72.42240	86.458	9.29	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			233.02240	205.358	9.29	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			329.96230	304.567	10.36	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			215.85310	231.125	10.29	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			316.75310	291.825	10.29	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			212.42870	227.467	10.33	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			323.32870	298.167	10.33	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			209.06230	223.867	10.36	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	100
CF CANDCO	On	12/12/2014	Foreign Exchange Future			18.79060		-15.85770			0.00	0	1,942
Total CF CANDO CAFC Future											0.00	0	1,942
Total CF CANDO CAFC											0.00	0	1,942
CF CANDCO	On	12/12/2014	Foreign Exchange Future			891.50500		860.61050			0.00	0	26,600
Total CF CANDO CAFE Future											0.00	0	26,600
Total CF CANDO CAFE											0.00	0	26,600
CF CANDCO	On	12/12/2014	Foreign Exchange Future			989.35840		958.28850			0.00	0	2,913
Total CF CANDO CAFH Future											0.00	0	2,913
Total CF CANDO CAFH											0.00	0	2,913
CF CANDCO	On	12/12/2014	Foreign Exchange Future			247.38190		-232.03110			0.00	0	4,362
Total CF CANDO CAFJ Future											0.00	0	4,362
Total CF CANDO CAFJ											0.00	0	4,362
CF CANDCO	On	12/12/2014	Foreign Exchange Future			804.39570		772.93340			0.00	0	1,871
Total CF CANDO CAFK Future											0.00	0	1,871
Total CF CANDO CAFK											0.00	0	1,871
CHF / R	On	12/12/2014	Foreign Exchange Future			11.66400		11.68320			0.00	0	6,752
CHF / R	On	16/03/2015	Foreign Exchange Future			11.86760		11.88910			0.00	0	2,333
Total CHF / R Future											0.00	0	9,085
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Call			51.80380	47.788	12.88	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Put			608.60380	623.788	12.88	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Call			50.55470	46.622	12.91	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Put			617.35470	632.622	12.91	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Call			49.33600	45.584	12.95	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			626.13600	641.584	12.95	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			107.78820	103.597	14.87	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			1,208.68820	1,225.997	14.87	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			106.68420	102.536	14.89	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,217.58420	1,234.936	14.89	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			105.59140	101.490	14.92	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			1,226.49140	1,243.890	14.92	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	9,085
CNH / R	On	12/12/2014	Foreign Exchange Future			1.80500		1.79940			0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Future			1.82210		1.81690			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			512.21020	548.046	9.94	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			118.21020	98.046	9.94	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			663.59380	705.598	9.90	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			69.59380	55.598	9.90	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			585.53390	624.567	9.92	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			91.53390	74.567	9.92	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			414.58960	386.991	10.75	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			537.87070	560.378	10.90	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			468.87070	439.378	10.90	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			638.85060	665.254	10.75	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			369.85060	344.253	10.75	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			583.58960	607.991	10.75	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											0.00	0	0
KES / R	On	12/12/2014	Foreign Exchange Future			0.12380		0.12250			0.00	0	9
Total KES / R Future											0.00	0	9
Total KES / R											0.00	0	9
NGN / R	On	12/12/2014	Foreign Exchange Future			0.06580		0.06620			0.00	0	17
Total NGN / R Future											0.00	0	17
Total NGN / R											0.00	0	17
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.26650		1.27320			50,660.00	40	20
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.26730		1.27400			0.00	0	0
Total QUANTO € / \$ Future											50,660.00	40	20
Total QUANTO € / \$											50,660.00	40	20
RAIN	On	12/12/2014	Foreign Exchange Future			21,036.15000		21,036.30000			0.00	0	0
Total RAIN Future											0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total RAIN								0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Future			4.89040		4.88360			0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Future			4.86940		4.86250			0.00	0	0
Total TRY / R Future								0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.98	Call			15.86080	16.691	6.66	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.98	Put			112.26080	106.291	6.66	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.99	Call			14.27260	15.003	6.75	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.99	Put			120.67260	114.603	6.75	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	5.00	Call			12.84440	13.488	6.84	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	5.00	Put			129.24440	123.088	6.84	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	4.99	Call			47.02320	48.409	7.83	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	4.99	Put			174.52320	169.010	7.83	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.00	Call			44.63890	45.963	7.87	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.00	Put			182.13890	176.563	7.87	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.01	Call			42.37060	43.634	7.92	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.01	Put			189.87060	184.234	7.92	0.00	0	0
Total TRY / R Option								0.00	0	0
Total TRY / R								0.00	0	0
ZMW / R On 12/12/2014 Foreign Exchange Future			1.70850		1.70340			0.00	0	13
Total ZMW / R Future								0.00	0	13
Total ZMW / R								0.00	0	13
Total Futures								384 890 066.10	31,486	1,355,953
Total Options								0.00	0	1,896,406
Grand Total:								384,890,066.10	31,486	3,252,359