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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 14/11/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 18/11/2014 Foreign Exchange Future			11.18800		11.19060			0.00	0	441
\$ / R On 19/11/2014 Foreign Exchange Future			11.18800		11.19240			0.00	0	0
\$ / R On 25/11/2014 Foreign Exchange Future			11.19860		11.20310			0.00	0	0
\$ / R On 26/11/2014 Foreign Exchange Future			11.20040		11.20490			0.00	0	0
\$ / R On 27/11/2014 Foreign Exchange Future			11.20220		11.20680			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			11.20400		11.20860			0.00	0	0
\$ / R On 02/12/2014 Foreign Exchange Future			11.21110		11.21590			0.00	0	201
\$ / R On 10/12/2014 Foreign Exchange Future			11.22550		11.23060			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			11.22730		11.23240			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			11.22910		11.23420			107,574,778.00	9,580	948,415
\$ / R On 15/12/2014 Foreign Exchange Future			11.23440		11.23970			0.00	0	0
\$ / R On 19/12/2014 Foreign Exchange Future			11.24180		11.24740			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.24990		11.25560			0.00	0	440
\$ / R On 28/01/2015 Foreign Exchange Future			11.32150		11.32750			0.00	0	3,182
\$ / R On 25/02/2015 Foreign Exchange Future			11.37440		11.38070			0.00	0	2,421
\$ / R On 26/02/2015 Foreign Exchange Future			11.37630		11.38270			0.00	0	0
\$ / R On 27/02/2015 Foreign Exchange Future			11.37830		11.38470			0.00	0	1,263
\$ / R On 16/03/2015 Foreign Exchange Future			11.41160		11.41810			14,926,372.80	1,308	121,702
\$ / R On 27/03/2015 Foreign Exchange Future			11.43310		11.43980			0.00	0	2,435
\$ / R On 01/04/2015 Foreign Exchange Future			11.44290		11.44960			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.49580		11.50270			0.00	0	2,450

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/05/2015	Foreign Exchange Future			11.55310		11.56030			0.00	0	1,375
\$ / R	On	12/06/2015	Foreign Exchange Future			11.58520		11.59270			59,663,780.00	5,150	30,426
\$ / R	On	26/06/2015	Foreign Exchange Future			11.61330		11.62110			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.67960		11.68790			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.73870		11.74740			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.77640		11.78510			0.00	0	3,885
\$ / R	On	28/09/2015	Foreign Exchange Future			11.80570		11.81440			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.86850		11.87730			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.92720		11.93600			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			11.96090		11.96950			0.00	0	30,000
\$ / R	On	21/12/2015	Foreign Exchange Future			11.98200		11.99050			0.00	0	0
<b>Total \$ / R Future</b>											<b>182,164,930.80</b>	<b>16,038</b>	<b>1,154,822</b>
\$ / R	On	18/11/2014	Foreign Exchange Option	11.24	Call			34.96140	31.767	11.49	0.00	0	0
\$ / R	On	18/11/2014	Foreign Exchange Option	11.24	Put			84.36140	83.767	11.49	0.00	0	0
\$ / R	On	19/11/2014	Foreign Exchange Option	11.23	Call			44.58950	40.866	11.37	0.00	0	0
\$ / R	On	19/11/2014	Foreign Exchange Option	11.23	Put			82.18950	82.866	11.37	0.00	0	3,000
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			409.08750	403.658	12.69	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			5.98750	5.059	12.69	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			0.01840	0.024	31.02	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,406.91840	2,411.424	31.02	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Call			121.66870	117.227	11.11	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Put			66.76870	66.827	11.11	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Call			2.49300	2.395	15.21	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Put			647.59300	651.995	15.21	0.00	0	0
\$ / R	On	27/11/2014	Foreign Exchange Option	11.20	Call			96.36440	92.607	10.85	0.00	0	11,000
\$ / R	On	27/11/2014	Foreign Exchange Option	11.20	Put			89.56440	90.407	10.85	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			80.54840	76.936	11.20	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			121.94840	122.936	11.20	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,908.60000	2,904.000	32.28	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	32.28	0.00	0	0
\$ / R	On	02/12/2014	Foreign Exchange Option	11.24	Call			98.89380	95.535	11.00	0.00	0	0
\$ / R	On	02/12/2014	Foreign Exchange Option	11.24	Put			122.99380	124.435	11.00	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			460.37950	454.015	10.07	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			9.77950	8.515	10.07	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			228.49290	222.622	10.66	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			66.09290	65.322	10.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			2,144.20790	2,139.110	20.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			0.00790	0.010	20.13	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,674.25690	1,669.167	17.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			0.05690	0.067	17.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,684.20580	2,679.100	20.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.00580	0.000	20.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,234.20540	2,229.107	20.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			0.00540	0.007	20.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,354.43050	1,349.361	15.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			0.23050	0.261	15.99	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,794.23400	1,789.141	18.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			0.03400	0.041	18.29	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,734.24400	1,729.152	17.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			0.04400	0.052	17.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			1,134.82130	1,129.783	14.83	0.00	0	2,995
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			0.62130	0.683	14.83	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,634.26760	1,629.179	17.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			0.06760	0.079	17.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,454.34810	1,449.270	16.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			0.14810	0.170	16.51	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			885.74630	880.572	12.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			1.54630	1.472	12.88	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,234.59470	1,229.539	15.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			0.39470	0.440	15.36	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,184.69490	1,179.648	15.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			0.49490	0.548	15.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			836.05480	830.809	12.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			1.85480	1.709	12.46	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			935.49510	930.375	13.30	0.00	0	2,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			1.29510	1.275	13.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			895.69190	890.530	12.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			1.49190	1.430	12.97	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			746.80460	741.369	11.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			2.60460	2.269	11.70	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			875.80310	870.616	12.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			1.60310	1.516	12.80	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			855.92360	850.709	12.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			1.72360	1.609	12.63	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			687.49630	681.874	11.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			3.29630	2.774	11.19	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			796.35250	791.034	12.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			2.15250	1.933	12.12	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			786.43530	781.095	12.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			2.23530	1.995	12.04	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			540.35170	533.917	9.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			6.15170	4.817	9.93	0.00	0	22,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			736.90740	731.445	11.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			2.70740	2.345	11.62	0.00	0	44,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			717.12720	711.606	11.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			2.92720	2.506	11.45	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			493.42100	486.736	10.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			9.22100	7.636	10.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			638.23500	632.407	10.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			4.03500	3.307	10.77	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			608.76770	602.788	10.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			4.56770	3.688	10.52	0.00	0	2,359

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	10.81	Call			438.65030	431.737	10.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Put			14.45030	12.637	10.16	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			512.06960	505.480	9.99	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			7.86960	6.380	9.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			502.72310	496.085	10.01	0.00	0	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			8.52310	6.985	10.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			403.29370	396.301	10.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			19.09370	17.201	10.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			465.79920	458.986	10.10	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			11.59920	9.886	10.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			447.64380	440.760	10.14	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			13.44380	11.660	10.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			336.01800	329.119	10.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			31.81800	30.019	10.41	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			429.71670	422.777	10.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			15.51670	13.677	10.18	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			420.84410	413.882	10.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			16.64410	14.782	10.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			312.15780	305.396	10.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			37.95780	36.296	10.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			394.62050	387.620	10.27	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			20.42050	18.520	10.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			360.65810	353.680	10.35	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			26.45810	24.580	10.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			232.18580	226.434	10.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			67.98580	67.334	10.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Call			327.97540	321.116	10.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Put			33.77540	32.016	10.43	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			320.02080	313.207	10.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			35.82080	34.107	10.45	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			206.31820	201.111	10.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			82.11820	82.011	10.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			281.65160	275.166	10.56	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			47.45160	46.066	10.56	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			238.93090	233.056	10.69	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			64.73090	63.956	10.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			154.84240	151.098	10.98	0.00	0	2,931
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			120.64240	121.998	10.98	0.00	0	750
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Call			219.02690	213.537	10.75	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Put			74.82690	74.437	10.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			212.61520	207.265	10.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			78.41520	78.165	10.77	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Call			111.45660	108.765	11.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Put			177.25660	179.665	11.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Call			194.06630	189.161	10.83	0.00	0	11,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Put			89.86630	90.061	10.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			182.27650	177.688	10.88	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	11.15	Put			98.07650	98.588	10.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			98.23170	95.669	11.58	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			204.03170	206.569	11.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Call			130.32530	127.463	11.09	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Put			146.12530	148.363	11.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.26	Call			126.33210	123.505	11.14	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.26	Put			152.13210	154.405	11.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Call			67.03810	64.842	12.24	0.00	0	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Put			292.83810	295.742	12.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.31	Call			108.00190	105.342	11.42	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.31	Put			183.80190	186.242	11.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Call			101.39040	98.796	11.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Put			197.19040	199.696	11.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			41.66870	39.885	13.07	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			417.46870	420.785	13.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.39	Call			83.80190	81.396	11.86	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.39	Put			239.60190	242.296	11.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			81.17410	78.800	11.91	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			246.97410	249.700	11.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Call			27.02650	25.577	13.84	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Put			542.82650	546.477	13.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			59.01550	56.935	12.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			324.81550	327.835	12.46	0.00	0	600
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			50.35080	48.408	12.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			366.15080	369.308	12.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Call			17.19360	14.762	14.36	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Put			682.99360	685.662	14.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			39.13800	37.405	13.18	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			434.93800	438.305	13.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			37.93380	36.226	13.23	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			443.73380	447.126	13.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			12.83760	9.857	14.60	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			778.63760	780.757	14.60	0.00	0	598
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Call			24.68050	23.297	14.01	0.00	0	4,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Put			570.48050	574.197	14.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			19.37620	17.307	14.26	0.00	0	38,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Put			645.17620	648.207	14.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			5.83940	2.946	15.29	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,061.63940	1,063.846	15.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Call			15.27910	12.573	14.45	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Put			721.07910	723.473	14.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			14.83840	12.076	14.48	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			730.63840	732.976	14.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			0.52580	0.397	18.54	0.00	0	36,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,766.32580	1,771.297	18.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			12.47470	9.463	14.62	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			788.27470	790.363	14.62	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			9.68330	6.533	14.83	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			875.48330	877.433	14.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			0.21270	0.234	19.84	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,026.01270	2,031.134	19.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			5.69230	2.824	15.31	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,071.49230	1,073.724	15.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			3.10910	1.383	16.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,268.90910	1,272.284	16.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			0.42590	0.438	28.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			2,996.22590	3,001.338	28.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			0.42600	0.349	18.84	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			1,826.22600	1,831.249	18.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			0.22790	0.243	19.74	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,006.02790	2,011.143	19.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.47720	0.426	33.35	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,606.27720	3,611.326	33.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			0.12270	0.182	22.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,365.92270	2,371.082	22.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			0.40610	0.423	28.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			2,966.20610	2,971.323	28.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,234.20520	3,229.100	20.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.00520	0.000	20.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,784.20580	2,779.100	20.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.00580	0.000	20.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,734.20580	2,729.100	20.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.00580	0.000	20.52	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			454.77440	447.891	10.09	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			15.07440	13.490	10.09	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Call			190.95340	186.353	10.77	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Put			101.25340	101.953	10.77	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Call			15.89560	14.107	14.74	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Put			766.19560	769.707	14.74	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			0.24930	0.321	23.50	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,560.54930	2,565.921	23.50	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Call			199.39100	194.843	10.87	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Put			111.99100	113.043	10.87	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Call			125.59360	122.918	11.41	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Put			198.19360	201.118	11.41	0.00	0	10,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			189.02120	185.220	10.86	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			133.42120	135.320	10.86	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,955.60410	2,949.907	23.69	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.00410	0.007	23.69	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			1.17060	2.065	20.12	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			2,943.67060	2,950.565	20.12	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			3,027.53450	3,021.555	19.70	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.03450	0.055	19.70	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			569.14760	563.810	10.31	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	28/01/2015	Foreign Exchange Option	10.80	Put			41.64760	42.310	10.31	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			291.13410	288.775	10.94	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			163.63410	167.275	10.94	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			636.86130	630.933	10.35	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			56.16130	56.533	10.35	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			18.46680	3.139	18.78	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,137.76680	3,128.738	18.78	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			395.04390	392.659	11.02	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			162.34390	166.359	11.02	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,082.94910	3,076.766	20.00	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.24910	0.466	20.00	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			358.65740	356.990	11.19	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			193.95740	198.690	11.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,115.45820	1,107.192	10.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			17.35820	15.592	10.83	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			947.44530	939.569	10.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			29.34530	27.969	10.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			725.74660	719.708	10.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.26230	0.442	20.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,419.50350	2,413.733	16.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			1.40350	2.133	16.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			3.38100	4.141	14.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.14100	0.063	24.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,582.04100	7,588.463	24.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			56.32050	58.334	17.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,638.22050	1,646.734	17.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,418.36230	3,412.042	20.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,685.88740	1,694.312	17.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			30.59960	27.012	21.81	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,812.49960	2,815.412	21.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			150.03020	153.014	13.94	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			731.93020	741.414	13.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,921.48100	1,915.741	14.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			1,244.79140	1,254.204	16.16	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			80.48460	83.325	16.26	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,272.38460	1,281.725	16.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			260.57030	261.922	12.17	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			382.47030	390.322	12.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			53.98740	55.912	17.74	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			423.60760	431.777	12.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			178.38300	181.055	13.37	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			610.28300	619.455	13.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			311.25700	311.741	11.63	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			293.15700	300.141	11.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			82.89140	85.804	16.16	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			330.22590	337.602	11.86	0.00	0	14,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			274.06050	275.180	12.02	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	11.50	Put			355.96050	363.580	12.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			534.69310	531.203	10.77	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			116.59310	119.604	10.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			241.70760	243.377	12.40	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			119.87620	122.981	10.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			358.53940	358.049	11.42	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			240.43940	246.450	11.42	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			683.57710	678.129	10.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			65.47710	66.529	10.49	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			288.32590	289.202	11.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			86.90380	89.026	10.56	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			541.46780	537.884	10.75	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			113.36780	116.285	10.75	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			938.28600	930.451	10.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			30.18600	28.851	10.70	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			527.97620	524.581	10.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			57.64660	58.108	10.52	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			691.94410	686.370	10.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			63.84410	64.770	10.49	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,328.51890	1,321.260	11.58	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			10.41890	9.660	11.58	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			605.00380	600.627	10.56	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			711.68220	706.189	10.62	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			71.88220	73.089	10.62	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			35.26690	30.068	24.55	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,445.46690	3,446.968	24.55	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			138.94180	142.498	14.75	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			929.34180	939.598	14.75	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			449.95030	448.491	11.24	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			200.35030	205.591	11.24	0.00	0	22,187
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			47.23280	46.168	24.96	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,694.53280	3,700.368	24.96	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			786.23040	780.803	10.68	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			83.53040	85.003	10.68	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			852.48980	847.375	10.74	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			92.18980	94.275	10.74	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			52.54870	53.712	24.81	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,972.24870	3,980.612	24.81	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			683.43240	681.304	10.97	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			170.73240	176.104	10.97	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			671.09900	669.173	11.02	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			178.39900	183.973	11.02	0.00	0	5,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			508.69990	509.765	11.81	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			85.73210	88.142	10.91	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			89.16440	91.714	10.90	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			749.76200	746.663	10.77	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			137.06200	141.463	10.77	0.00	0	22,320



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			149.89230	154.893	16.77	1,548,927.00	10,000	75,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,557.19230	1,569.693	16.77	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			948.43210	943.342	10.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,758.36520	1,770.649	17.40	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			114.42040	118.964	18.09	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,981.72040	1,993.764	18.09	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			359.26610	363.078	12.96	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			556.56610	567.878	12.96	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			931.86440	926.914	10.90	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			563.58330	574.936	12.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			353.33540	357.229	13.03	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			570.63540	582.029	13.03	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			558.24270	558.327	11.55	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			265.54270	273.127	11.55	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			131.06520	135.849	17.40	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			315.99990	324.565	11.81	0.00	0	9,300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			422.31310	425.190	12.34	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			429.61310	439.990	12.34	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			734.72240	731.806	10.76	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			142.02240	146.606	10.76	1,466,060.00	10,000	75,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			356.28330	360.136	12.99	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			922.98150	918.684	10.91	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			101.88150	105.384	10.91	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			57.45860	60.253	24.86	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,316.35860	4,326.953	24.86	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			66.77320	70.749	24.62	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,528.87320	4,541.149	24.62	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			997.73450	994.289	11.02	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			109.83450	114.689	11.02	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,063.48870	1,060.126	11.08	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			116.08870	121.426	11.08	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			72.96030	77.730	24.69	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,825.56030	4,839.030	24.69	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			968.45770	966.263	11.19	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			163.35770	169.863	11.19	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			660.89030	663.018	12.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			375.79030	386.618	12.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			656.37700	658.588	12.14	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			381.27700	392.188	12.14	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			476.27780	481.725	13.57	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			691.17780	705.325	13.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			267.75870	275.579	16.59	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,542.65870	1,559.179	16.59	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			953.81990	951.773	11.20	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			168.71990	175.373	11.20	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			665.44020	667.483	12.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			370.34020	381.083	12.09	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	14/09/2015	Foreign Exchange Option	14.58	Call			166.11590	173.949	21.27	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,961.01590	2,977.549	21.27	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,303.22370	1,298.362	11.14	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			78.12370	81.962	11.14	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,268.11300	1,263.332	11.08	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			83.01300	86.932	11.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			356.30870	363.500	15.03	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			1,071.20870	1,087.100	15.03	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			123.21030	128.330	11.17	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			80.42090	86.489	24.58	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,066.02090	5,080.789	24.58	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,137.61030	1,134.030	11.17	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			92.09130	99.641	24.50	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,194.79130	5,211.141	24.50	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,205.29510	1,201.213	11.19	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			127.99510	132.713	11.19	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,267.11290	1,262.099	11.17	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			131.11290	134.899	11.17	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			89.53290	97.670	24.51	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,603.53290	5,620.470	24.51	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			171.85870	176.593	11.36	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,154.97520	1,151.481	11.40	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			185.47520	190.581	11.40	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			387.05590	397.878	16.41	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,517.55590	1,536.978	16.41	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			17.68990	18.734	13.94	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,787.56880	2,779.976	13.74	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			18.06880	19.076	13.74	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,737.95630	2,730.323	13.54	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			18.45630	19.423	13.54	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,191.35870	1,187.493	11.36	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,837.18990	2,829.634	13.94	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,325.87770	1,320.801	11.22	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			135.37770	138.801	11.22	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,079.83910	1,077.416	11.55	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			229.33910	235.416	11.55	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			84.31350	91.869	24.23	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,963.81350	5,979.868	24.23	0.00	0	0
<b>Total \$ / R Option</b>											<b>3,014,987.00</b>	<b>20,000</b>	<b>1,828,744</b>
<b>Total \$ / R</b>											<b>185,179,917.80</b>	<b>36,038</b>	<b>2,983,566</b>
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			11.22910		11.23420			67,374.60	6	1,729
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.41160		11.41810			114,116.00	10	403
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.58520		11.59270			0.00	0	93
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			11.77640		11.78510			0.00	0	15

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 Future</b>											<b>181,490.60</b>	<b>16</b>	<b>2,240</b>
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Call			52,145.75930	51,491.861	9.97		0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Put			725.75930	581.861	9.97		0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Call			9,823.16940	9,566.883	11.58		0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Put			20,403.16940	20,656.883	11.58		0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Call			9,516.59320	9,263.529	11.64		0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Put			21,096.59320	21,353.529	11.64		0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Call			9,219.21610	8,969.349	11.69		0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put			21,799.21610	22,059.349	11.69		0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put			15,590.91290	15,999.140	11.01		0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Call			36,866.31460	36,797.117	11.37		0.00	0	420
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Put			23,056.31460	23,637.117	11.37		0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call			47,633.46710	47,371.565	10.96		0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put			14,823.46710	15,211.565	10.96		0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call			47,014.25880	46,762.400	10.99		0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put			15,204.25880	15,602.399	10.99		0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call			46,400.91290	46,159.140	11.01		0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call			55,308.86750	55,327.167	11.57		0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put			27,038.86750	27,807.167	11.57		0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call			56,344.20920	56,342.775	11.52		0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			26,074.20920	26,822.775	11.52		0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call			55,824.26920	55,832.715	11.55		0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put			26,554.26920	27,312.715	11.55		0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			49,219.29650	50,458.020	12.69		0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			57,346.48210	57,722.544	12.72		0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			49,836.48210	51,082.544	12.72		0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			58,115.32070	58,476.642	12.66		0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			48,605.32070	49,836.642	12.66		0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			57,729.29650	58,098.020	12.69		0.00	0	0
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>420</b>
<b>Total \$ / R MAXI</b>											<b>181,490.60</b>	<b>16</b>	<b>2,660</b>
£ / R	On 12/12/2014	Foreign Exchange Future			17.51500		17.68830				5,517,225.00	315	47,860
£ / R	On 23/01/2015	Foreign Exchange Future			17.63830		17.81400				0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			17.78520		17.96300				17,785,200.00	1,000	5,697
£ / R	On 12/06/2015	Foreign Exchange Future			18.04090		18.22290				451,022.50	25	1,825
£ / R	On 14/09/2015	Foreign Exchange Future			18.32460		18.51010				0.00	0	1,205
<b>Total £ / R Future</b>											<b>23,753,447.50</b>	<b>1,340</b>	<b>56,587</b>
£ / R	On 12/12/2014	Foreign Exchange Option	18.50	Call			24.65420	13.370	12.17		0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	18.50	Put			836.35420	998.370	12.17		0.00	0	500
£ / R	On 12/12/2014	Foreign Exchange Option	17.35	Call			421.34670	290.471	10.23		0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.55	Put			144.74890	213.994	10.12		0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.56	Put			148.54990	219.743	10.14		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	19.19	Call			6.27410	4.067	15.18	0.00	0	16,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Put			1,507.97410	1,679.067	15.18	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Call			4.97930	3.081	15.68	0.00	0	5,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Put			1,656.67930	1,828.081	15.68	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			283.04890	178.994	10.12	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.35	Put			83.04670	125.471	10.23	0.00	0	10,000
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Call			348.91590	229.169	10.09	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Put			110.61590	164.169	10.09	0.00	0	2,500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			289.32030	183.326	10.10	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			141.02030	208.326	10.10	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			276.84990	174.743	10.14	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			6.29980	5.134	17.39	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			3,232.29980	3,406.834	17.39	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			4.92970	4.517	19.68	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,890.92970	4,066.217	19.68	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			4.92460	4.517	19.75	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,910.92460	4,086.217	19.75	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			54.17400	39.646	13.04	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,330.17400	1,491.346	13.04	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			53.33090	39.021	13.05	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,339.33090	1,500.721	13.05	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			52.50200	38.406	13.06	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,348.50200	1,510.106	13.06	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			191.46020	147.124	11.72	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			597.46020	728.824	11.72	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			130.34440	99.219	12.25	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			816.34440	960.919	12.25	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			108.99670	81.730	12.45	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			924.99670	1,073.430	12.45	0.00	0	2,416
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,474.22790	1,629.759	14.04	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			144.62730	122.741	14.06	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,491.62730	1,647.541	14.06	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Put			104.64300	144.809	10.66	0.00	0	5,592
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Call			108.12390	91.705	14.54	0.00	0	21,000
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Put			1,785.12390	1,946.505	14.54	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			191.01190	162.360	13.62	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,228.01190	1,377.160	13.62	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			147.22790	124.959	14.04	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			145.92000	123.843	14.05	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,482.92000	1,638.643	14.05	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Call			1,067.64300	930.009	10.66	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,096.71970	1,234.841	13.68	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			467.01660	423.420	13.70	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,104.11660	1,242.520	13.70	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			472.24500	428.078	13.66	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,089.34500	1,227.178	13.66	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			469.61970	425.741	13.68	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	14/09/2015	Foreign Exchange Option	18.96	Call			711.47960	657.273	13.88	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,161.37960	1,292.673	13.88	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			717.42400	662.685	13.84	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,147.32400	1,278.085	13.84	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			714.44410	659.972	13.86	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,154.34410	1,285.372	13.86	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>94,604</b>
<b>Total £ / R</b>											<b>23,753,447.50</b>	<b>1,340</b>	<b>151,191</b>
¥ / R	On	12/12/2014	Foreign Exchange Future			0.09627		0.09716			0.00	0	15,513
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09796		0.09887			0.00	0	50
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>15,563</b>
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			0.06400	0.037	22.63	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			2,284.26400	2,372.537	22.63	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			39.40350	26.121	12.94	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			323.60350	398.621	12.94	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			0.49810	0.367	17.16	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			1,284.69810	1,372.867	17.16	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			905.91380	826.247	11.51	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			18.91380	30.047	11.51	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			229.38600	202.985	12.87	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			342.38600	406.785	12.87	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			57.23640	51.226	16.27	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,170.23640	1,255.026	16.27	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>15,563</b>
€ / R	On	26/11/2014	Foreign Exchange Future			13.90650		13.96850			0.00	0	2,000
€ / R	On	12/12/2014	Foreign Exchange Future			13.94310		14.00600			4,461,792.00	320	73,658
€ / R	On	16/03/2015	Foreign Exchange Future			14.17950		14.24550			0.00	0	34,715
€ / R	On	12/06/2015	Foreign Exchange Future			14.40620		14.47440			0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Future			14.66170		14.73250			146,617.00	10	178
€ / R	On	11/12/2015	Foreign Exchange Future			14.91360		14.98480			0.00	0	0
<b>Total € / R Future</b>											<b>4,608,409.00</b>	<b>330</b>	<b>118,051</b>
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Call			20.43380	13.397	12.60	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Put			391.93380	446.897	12.60	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Call			19.49950	12.768	12.66	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Put			400.99950	456.268	12.66	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Call			18.60710	12.168	12.72	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Put			410.10710	465.668	12.72	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			528.16400	472.222	10.78	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			22.16400	29.122	10.78	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			368.66680	319.065	10.61	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			330.58310	283.111	10.57	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			64.58310	80.011	10.57	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.90	Call			0.00000	182.963	10.43	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Call			109.43970	85.435	10.90	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Put			253.43970	292.335	10.90	0.00	0	3,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Call			4.99510	3.744	14.29	0.00	0	4,500
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			54.90260	68.611	10.61	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			353.20990	304.437	10.60	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			57.20990	71.337	10.60	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			2.62090	2.190	15.22	0.00	0	7,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			1,366.62090	1,429.090	15.22	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			0.40990	0.387	19.22	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.90	Put			0.00000	139.863	10.43	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			171.92300	139.543	10.49	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			155.92300	186.443	10.49	0.00	0	4,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			52.66680	65.965	10.61	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			360.90260	311.711	10.61	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			2,294.40990	2,357.287	19.22	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Put			1,148.99510	1,210.644	14.29	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			3.30290	2.646	14.88	0.00	0	25,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			1,287.30290	1,349.545	14.88	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			172.25680	158.867	13.05	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			866.75680	919.367	13.05	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			170.45420	157.237	13.08	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			874.95420	927.737	13.08	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			168.68930	155.629	13.10	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			883.18930	936.129	13.10	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			161.83460	149.379	13.21	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			916.33460	969.879	13.21	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			153.71330	141.980	13.34	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			958.21330	1,012.480	13.34	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			122.01270	113.116	13.94	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,156.51270	1,213.616	13.94	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			118.48070	109.903	14.01	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,182.98070	1,240.403	14.01	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			112.86430	104.790	14.14	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			1,227.36430	1,285.289	14.14	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			98.78600	91.975	14.51	0.00	0	7,100
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,353.28600	1,412.475	14.51	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			607.85380	566.916	10.68	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			162.35380	187.416	10.68	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			488.16300	452.353	10.94	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			242.66300	272.853	10.94	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			477.25000	441.931	10.96	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			251.75000	282.431	10.96	0.00	0	8,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,190.52980	1,248.297	14.00	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			263.18120	252.839	14.02	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,198.78120	1,256.639	14.02	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			266.69350	256.169	13.98	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,182.29350	1,239.969	13.98	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			264.92980	254.497	14.00	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			491.94610	478.240	13.58	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,019.44610	1,076.540	13.58	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			497.10530	483.251	13.54	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,004.60530	1,061.551	13.54	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			494.51670	480.734	13.56	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,012.01670	1,069.034	13.56	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			797.51270	850.541	13.05	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,935.59500	2,003.306	15.74	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,327.50980	1,296.180	11.28	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			242.70980	282.580	11.28	27,410.23	97	5,892
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			785.74740	767.590	13.04	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			790.94740	843.990	13.04	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			782.31270	764.141	13.05	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			778.73170	760.706	13.07	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			803.93170	857.106	13.07	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			420.39500	416.906	15.74	80,879.69	194	5,892
<b>Total € / R Option</b>											<b>108,289.92</b>	<b>291</b>	<b>160,747</b>
<b>Total € / R</b>											<b>4,716,698.92</b>	<b>621</b>	<b>278,798</b>
AU\$ / R	On	21/11/2014	Foreign Exchange Future			9.69970		9.78540			0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.72150		9.80810			252,759.00	26	12,268
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.80730		9.89550			0.00	0	15,547
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.89270		9.98240			0.00	0	3,800
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.98990		10.08060			0.00	0	600
<b>Total AU\$ / R Future</b>											<b>252,759.00</b>	<b>26</b>	<b>32,215</b>
AU\$ / R	On	21/11/2014	Foreign Exchange Option	9.76	Call			25.40000	0.000		0.00	0	0
AU\$ / R	On	21/11/2014	Foreign Exchange Option	9.76	Put			0.00000	60.300		0.00	0	0
AU\$ / R	On	21/11/2014	Foreign Exchange Option	9.75	Put			0.00000	50.300		0.00	0	0
AU\$ / R	On	21/11/2014	Foreign Exchange Option	9.63	Call			155.40000	69.700		0.00	0	0
AU\$ / R	On	21/11/2014	Foreign Exchange Option	9.63	Put			0.00000	0.000		0.00	0	0
AU\$ / R	On	21/11/2014	Foreign Exchange Option	9.74	Call			45.40000	0.000		0.00	0	0
AU\$ / R	On	21/11/2014	Foreign Exchange Option	9.74	Put			0.00000	40.300		0.00	0	0
AU\$ / R	On	21/11/2014	Foreign Exchange Option	9.75	Call			35.40000	0.000		0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			92.27890	56.367	8.37	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			226.28970	156.275	8.40	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			28.18970	44.775	8.40	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			368.05430	288.302	9.27	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			24.87380	39.788	8.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			234.58530	163.716	8.46	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			26.48530	42.216	8.46	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			942.65500	1,028.955	13.61	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			0.63240	0.357	13.83	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			992.53240	1,078.857	13.83	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			84.17890	134.867	8.37	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			23.30200	12.856	9.51	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			265.20200	341.356	9.51	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			0.75500	0.455	13.61	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			9.95430	16.802	9.27	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			242.97380	171.288	8.51	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			270.63450	328.253	9.57	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			162.72490	132.715	9.60	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			277.22490	335.415	9.60	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			169.61190	138.450	9.54	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			264.11190	321.150	9.54	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			166.13450	135.553	9.57	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			480.79080	542.894	11.22	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			220.29040	193.039	11.24	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			487.89040	550.339	11.24	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			217.42630	190.523	11.27	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			495.02630	557.823	11.27	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			223.19080	195.594	11.22	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			314.34210	286.702	12.09	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			593.74210	656.802	12.09	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			320.43500	292.215	12.05	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			579.83500	642.315	12.05	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			317.37270	289.444	12.07	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			586.77270	649.544	12.07	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>252,759.00</b>	<b>26</b>	<b>33,220</b>
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.89240		9.90560			247,310.00	25	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			10.02870		10.04250			0.00	0	100
<b>Total CAD/ R Future</b>											<b>247,310.00</b>	<b>25</b>	<b>100</b>
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			85.61570	78.536	11.03	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			170.01570	176.136	11.03	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			82.14870	75.181	11.05	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			176.54870	182.782	11.05	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			78.79610	71.944	11.08	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			183.19610	189.544	11.08	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			207.69350	203.903	10.06	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			255.19350	265.203	10.06	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			203.91360	200.222	10.09	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			261.41360	271.522	10.09	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			200.19770	196.608	10.12	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			267.69770	277.908	10.12	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>247,310.00</b>	<b>25</b>	<b>100</b>
CF CANDCO	n	12/12/2014	Foreign Exchange Future			8.63170		-9.10980			0.00	0	1,942
<b>Total CF CANDO CAFC Future</b>											<b>0.00</b>	<b>0</b>	<b>1,942</b>
<b>Total CF CANDO CAFC</b>											<b>0.00</b>	<b>0</b>	<b>1,942</b>
CF CANDCO	n	12/12/2014	Foreign Exchange Future			1,030.03180		1,033.59890			0.00	0	26,600
<b>Total CF CANDO CAFE Future</b>											<b>0.00</b>	<b>0</b>	<b>26,600</b>
<b>Total CF CANDO CAFE</b>											<b>0.00</b>	<b>0</b>	<b>26,600</b>
CF CANDCO	n	12/12/2014	Foreign Exchange Future			1,129.85550		1,133.60250			0.00	0	1,735
<b>Total CF CANDO CAFH Future</b>											<b>0.00</b>	<b>0</b>	<b>1,735</b>
<b>Total CF CANDO CAFH</b>											<b>0.00</b>	<b>0</b>	<b>1,735</b>
CF CANDCO	n	12/12/2014	Foreign Exchange Future			254.07770		-217.39610			0.00	0	0
<b>Total CF CANDO CAFJ Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDO CAFJ</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
CF CANDCO	n	12/12/2014	Foreign Exchange Future			934.71880		938.16090			0.00	0	1,871
<b>Total CF CANDO CAFK Future</b>											<b>0.00</b>	<b>0</b>	<b>1,871</b>
<b>Total CF CANDO CAFK</b>											<b>0.00</b>	<b>0</b>	<b>1,871</b>
CF CANDCO	n	02/12/2014	Foreign Exchange Future			10,000.00000		10,000.00000			0.00	0	10
<b>Total CF CANDO CAFY Future</b>											<b>0.00</b>	<b>0</b>	<b>10</b>
<b>Total CF CANDO CAFY</b>											<b>0.00</b>	<b>0</b>	<b>10</b>
CF CANDCO	n	19/11/2014	Foreign Exchange Future			83.56870		80.47130			0.00	0	8,000
<b>Total CF CANDO CAGA Future</b>											<b>0.00</b>	<b>0</b>	<b>8,000</b>
<b>Total CF CANDO CAGA</b>											<b>0.00</b>	<b>0</b>	<b>8,000</b>
CHF / R	On	12/12/2014	Foreign Exchange Future			11.60130		11.65420			0.00	0	6,632
CHF / R	On	16/03/2015	Foreign Exchange Future			11.80650		11.86170			0.00	0	2,308

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total CHF / R Future</b>											<b>0.00</b>	<b>0</b>	<b>8,940</b>
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Call			13.97760	11.702	12.72	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Put			599.77760	650.402	12.72	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Call			13.34830	11.405	12.79	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Put			609.14830	660.105	12.79	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Call			13.02440	11.119	12.87	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			618.82440	669.819	12.87	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			81.23480	75.744	15.15	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			1,209.53480	1,259.244	15.15	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			80.25730	74.834	15.17	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,218.55730	1,268.334	15.17	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			79.29300	73.940	15.20	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			1,227.59300	1,277.440	15.20	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>0.00</b>	<b>0</b>	<b>8,940</b>
CNH / R	On	12/12/2014	Foreign Exchange Future			1.82710		1.82870			0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Future			1.84220		1.84400			0.00	0	0
<b>Total CNH / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			27.45540	19.173	9.86	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			901.72550	879.934	10.28	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			14.72550	8.934	10.28	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			807.15600	782.619	9.80	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			20.15600	11.619	9.80	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			714.45540	690.173	9.86	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			261.71450	269.383	10.70	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			640.74600	631.409	10.74	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			300.74600	309.409	10.74	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			766.15690	754.855	10.65	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			226.15690	232.855	10.65	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			701.71450	691.383	10.70	0.00	0	0
<b>Total CNH / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	12/12/2014	Foreign Exchange Future			0.12430		0.12410			0.00	0	9
<b>Total KES / R Future</b>											<b>0.00</b>	<b>0</b>	<b>9</b>
<b>Total KES / R</b>											<b>0.00</b>	<b>0</b>	<b>9</b>
NGN / R	On	12/12/2014	Foreign Exchange Future			0.06470		0.06450			0.00	0	17
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05890		0.06110			0.00	0	56,400

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total NGN / R Future</b>								<b>0.00</b>	<b>0</b>	<b>56,417</b>
<b>Total NGN / R</b>								<b>0.00</b>	<b>0</b>	<b>56,417</b>
QUANTO €On 12/12/2014			1.24170		1.24670			0.00	0	160
QUANTO €On 16/03/2015			1.24250		1.24760			0.00	0	0
QUANTO €On 12/06/2015			1.24350		1.24860			0.00	0	200
<b>Total QUANTO € / \$ Future</b>								<b>0.00</b>	<b>0</b>	<b>360</b>
<b>Total QUANTO € / \$</b>								<b>0.00</b>	<b>0</b>	<b>360</b>
RAIN On 12/12/2014			20,892.89000		20,971.95000			0.00	0	0
<b>Total RAIN Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R On 12/12/2014			4.98520		4.98430			0.00	0	0
TRY / R On 16/03/2015			4.96270		4.96080			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	4.98	Call			33.78300	36.845	6.21	0.00	0	0
TRY / R On 12/12/2014	4.98	Put			29.48300	31.645	6.21	0.00	0	0
TRY / R On 12/12/2014	4.99	Call			28.23340	31.292	6.10	0.00	0	0
TRY / R On 12/12/2014	4.99	Put			33.93340	36.092	6.10	0.00	0	0
TRY / R On 12/12/2014	5.00	Call			23.20520	26.216	6.00	0.00	0	0
TRY / R On 12/12/2014	5.00	Put			38.90520	41.016	6.00	0.00	0	0
TRY / R On 16/03/2015	4.99	Call			59.58390	61.564	6.48	0.00	0	0
TRY / R On 16/03/2015	4.99	Put			88.78390	88.865	6.48	0.00	0	0
TRY / R On 16/03/2015	5.00	Call			56.07310	58.051	6.55	0.00	0	0
TRY / R On 16/03/2015	5.00	Put			95.27310	95.351	6.55	0.00	0	0
TRY / R On 16/03/2015	5.01	Call			52.75720	54.732	6.61	0.00	0	0
TRY / R On 16/03/2015	5.01	Put			101.95720	102.032	6.61	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			1.74880		1.74870			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>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total Futures								211 208 346.90	17,775	1,485,475
Total Options								3 123 276.92	20,291	2,085,520
Grand Total:								214,331,623.82	38,066	3,570,995