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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/10/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 20/10/2014 Foreign Exchange Future			11.08410		11.08490			9,487,989.60	856	424
\$ / R On 21/10/2014 Foreign Exchange Future			11.08410		11.08140			0.00	0	0
\$ / R On 22/10/2014 Foreign Exchange Future			11.08410		11.08310			0.00	0	0
\$ / R On 27/10/2014 Foreign Exchange Future			11.09310		11.09200			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			11.09670		11.09560			0.00	0	668
\$ / R On 30/10/2014 Foreign Exchange Future			11.09850		11.09740			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			11.10750		11.10650			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			11.10930		11.10830			0.00	0	0
\$ / R On 10/11/2014 Foreign Exchange Future			11.11830		11.11730			0.00	0	1,338
\$ / R On 12/11/2014 Foreign Exchange Future			11.12190		11.12090			0.00	0	711
\$ / R On 25/11/2014 Foreign Exchange Future			11.14560		11.14470			0.00	0	0
\$ / R On 26/11/2014 Foreign Exchange Future			11.14750		11.14660			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			11.15120		11.15040			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			11.17370		11.17290			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			11.17560		11.17470			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			11.17750		11.17660			23,204,490.00	2,076	969,669
\$ / R On 15/12/2014 Foreign Exchange Future			11.18310		11.18220			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.19830		11.19740			0.00	0	440
\$ / R On 28/01/2015 Foreign Exchange Future			11.27210		11.27120			0.00	0	2,300
\$ / R On 25/02/2015 Foreign Exchange Future			11.32730		11.32630			0.00	0	2,421
\$ / R On 26/02/2015 Foreign Exchange Future			11.32920		11.32830			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	27/02/2015	Foreign Exchange Future			11.33120		11.33030			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.36470		11.36370			5,148,209.10	453	121,611
\$ / R	On	27/03/2015	Foreign Exchange Future			11.38630		11.38540			0.00	0	2,435
\$ / R	On	01/04/2015	Foreign Exchange Future			11.39620		11.39520			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.44990		11.44910			0.00	0	2,450
\$ / R	On	27/05/2015	Foreign Exchange Future			11.50950		11.50880			0.00	0	1,375
\$ / R	On	12/06/2015	Foreign Exchange Future			11.54240		11.54180			2,435,446.40	211	19,478
\$ / R	On	26/06/2015	Foreign Exchange Future			11.57120		11.57060			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.63980		11.63960			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.70230		11.70260			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.74100		11.74170			0.00	0	3,385
\$ / R	On	28/09/2015	Foreign Exchange Future			11.77120		11.77210			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.83590		11.83710			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.89660		11.89770			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			11.93130		11.93240			0.00	0	2,400
\$ / R	On	21/12/2015	Foreign Exchange Future			11.95300		11.95400			0.00	0	0
Total \$ / R Future											40,276,135.10	3,596	1,137,291
\$ / R	On	20/10/2014	Foreign Exchange Option	11.14	Call			28.11990	21.082	10.81	0.00	0	0
\$ / R	On	20/10/2014	Foreign Exchange Option	11.14	Put			83.21990	76.982	10.81	0.00	0	0
\$ / R	On	21/10/2014	Foreign Exchange Option	11.24	Call			15.42520	10.674	12.50	0.00	0	9,000
\$ / R	On	21/10/2014	Foreign Exchange Option	11.24	Put			174.02520	166.574	12.50	0.00	0	0
\$ / R	On	22/10/2014	Foreign Exchange Option	11.21	Call			23.99660	18.288	11.90	0.00	0	5,000
\$ / R	On	22/10/2014	Foreign Exchange Option	11.21	Put			150.89660	144.188	11.90	0.00	0	0
\$ / R	On	27/10/2014	Foreign Exchange Option	11.38	Call			16.97470	12.145	12.50	0.00	0	6,000
\$ / R	On	27/10/2014	Foreign Exchange Option	11.38	Put			304.97470	299.045	12.50	0.00	0	6,000
\$ / R	On	27/10/2014	Foreign Exchange Option	11.26	Call			32.80570	26.528	11.55	0.00	0	0
\$ / R	On	27/10/2014	Foreign Exchange Option	11.26	Put			200.80570	193.428	11.55	0.00	0	6,000
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,795.60000	2,796.700	14.09	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	14.09	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.15	Call			70.03600	63.466	10.88	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.15	Put			124.43600	116.766	10.88	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			42.73350	36.159	11.57	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			197.13350	189.459	11.57	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.69	Call			5.15040	2.869	14.66	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.69	Put			599.55040	596.169	14.66	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			313.99220	310.209	12.36	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			18.39220	13.509	12.36	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.08	Call			100.31980	94.102	10.66	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.08	Put			84.71980	77.402	10.66	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			0.03560	0.012	26.93	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,234.43560	2,233.312	26.93	0.00	0	0
\$ / R	On	30/10/2014	Foreign Exchange Option	11.36	Call			26.89110	21.514	12.29	0.00	0	0
\$ / R	On	30/10/2014	Foreign Exchange Option	11.36	Put			289.49110	283.014	12.29	0.00	0	6,000
\$ / R	On	30/10/2014	Foreign Exchange Option	11.50	Call			13.57190	9.692	13.19	0.00	0	6,000
\$ / R	On	30/10/2014	Foreign Exchange Option	11.50	Put			416.17190	411.192	13.19	0.00	0	6,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			947.53540	947.981	15.27	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			1.03540	0.481	15.27	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			3.51780	2.813	15.25	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			807.01780	805.313	15.25	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			78.60250	73.848	11.18	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			170.30250	164.548	11.18	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			378.19260	375.268	11.84	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			19.89260	15.968	11.84	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	11.18	Call			102.60030	97.210	11.02	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	11.18	Put			165.30030	158.910	11.02	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Call			367.87210	364.651	10.86	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Put			26.97210	22.751	10.86	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			383.12680	380.334	10.30	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			38.42680	34.734	10.30	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			0.42420	0.294	20.26	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,465.72420	2,464.694	20.26	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Call			164.62650	159.264	10.90	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Put			168.02650	161.764	10.90	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Call			28.74430	27.241	14.60	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Put			732.14430	729.741	14.60	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,850.41310	2,851.205	21.68	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.01310	0.005	21.68	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			133.29970	128.377	11.44	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			232.89970	227.177	11.44	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			441.06340	438.373	10.43	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			48.16340	44.673	10.43	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			248.77160	244.245	10.84	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			144.07160	138.645	10.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,176.86940	2,177.636	17.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			0.26940	0.136	17.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			2,086.93600	2,087.678	17.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			0.33600	0.178	17.01	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,677.54630	1,678.109	15.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			0.94630	0.609	15.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,617.70640	1,618.232	15.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			1.10640	0.732	15.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,626.67610	2,627.542	19.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.07610	0.042	19.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,398.58810	1,398.950	14.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			1.98810	1.450	14.06	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,299.21380	1,299.489	13.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			2.61380	1.989	13.63	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,737.41050	1,738.007	15.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			0.81050	0.507	15.51	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,130.81010	1,130.928	12.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			4.21010	3.428	12.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			1,081.45770	1,081.472	12.66	0.00	0	2,995

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			4.85770	3.972	12.66	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,577.82900	1,578.328	14.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			1.22900	0.828	14.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			846.65620	845.733	11.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			10.05620	8.233	11.50	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			836.97150	835.994	11.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			10.37150	8.494	11.45	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,180.25370	1,180.418	13.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			3.65370	2.918	13.12	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			807.98040	806.830	11.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			11.38040	9.330	11.30	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			788.70920	787.436	11.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			12.10920	9.936	11.20	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			885.49230	884.772	11.69	0.00	0	2,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			8.89230	7.272	11.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			740.75220	739.142	10.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			14.15220	11.642	10.96	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			702.64320	700.729	10.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			16.04320	13.229	10.77	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			827.29720	826.263	11.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			10.69720	8.763	11.40	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			674.23200	672.070	10.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			17.63200	14.570	10.62	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			645.98310	643.556	10.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			19.38310	16.056	10.48	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			750.31700	748.777	11.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			13.71700	11.277	11.01	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			571.58560	569.764	10.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			24.98560	22.264	10.27	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			510.92010	509.467	10.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			34.32010	31.967	10.36	0.00	0	22,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			693.15530	691.161	10.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			16.55530	13.661	10.72	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			478.17330	476.285	10.42	0.00	0	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			41.57330	38.785	10.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			470.14970	468.147	10.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			43.54970	40.647	10.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			599.31250	596.398	10.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			22.71250	18.898	10.23	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			431.05460	428.456	10.50	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			54.45460	50.956	10.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Call			423.44900	420.727	10.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Put			56.84900	53.226	10.51	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			486.26400	484.487	10.40	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			39.66400	36.987	10.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			408.45660	405.482	10.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			61.85660	57.982	10.54	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	10.85	Call			393.76180	390.533	10.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			67.16180	63.033	10.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			446.48350	444.128	10.47	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			49.88350	46.628	10.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			358.37450	354.497	10.63	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			81.77450	76.997	10.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			338.09290	333.822	10.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			91.49290	86.322	10.67	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			415.91520	413.067	10.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			59.31520	55.567	10.52	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			324.97430	320.445	10.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			98.37430	92.945	10.69	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			318.53910	313.880	10.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			101.93910	96.380	10.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			386.52970	383.171	10.57	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			69.92970	65.671	10.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			258.73370	252.844	10.84	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			142.13370	135.344	10.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			253.21060	247.209	10.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			146.61060	139.709	10.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Call			331.49290	327.092	10.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Put			94.89290	89.592	10.68	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			237.14190	230.812	10.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			160.54190	153.312	10.89	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			231.95260	225.516	10.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			165.35260	158.016	10.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			293.61830	288.451	10.76	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			117.01830	110.951	10.76	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			212.01270	205.185	10.96	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			185.41270	177.685	10.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			188.91100	184.670	11.19	0.00	0	2,931
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			212.31100	207.170	11.19	0.00	0	750
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Call			242.41570	236.192	10.88	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Put			155.81570	148.692	10.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Call			153.45940	149.501	11.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Put			276.85940	272.001	11.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Call			144.18020	140.334	11.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Put			297.58020	292.834	11.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Call			221.81790	215.182	10.93	0.00	0	11,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Put			175.21790	167.682	10.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			124.70340	121.143	12.15	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			348.10340	343.643	12.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Call			110.19880	106.901	12.43	0.00	0	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Put			393.59880	389.401	12.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Call			170.27620	166.159	11.43	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Put			243.67620	238.659	11.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			91.72100	88.829	12.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			465.12100	461.329	12.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			81.29080	78.668	13.15	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			514.69080	511.168	13.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			141.21630	137.410	11.86	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			304.61630	299.910	11.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			76.57410	74.080	13.29	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			539.97410	536.580	13.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Call			61.73160	59.881	13.83	0.00	0	1,670
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Put			635.13160	632.381	13.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			101.53330	98.415	12.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			424.93330	420.915	12.62	0.00	0	600
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			50.36830	48.989	14.39	0.00	0	38,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Put			733.76830	731.489	14.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Call			46.86810	45.640	14.60	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Put			770.26810	768.140	14.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			78.11160	75.575	13.24	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			531.51160	528.075	13.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			42.89880	41.844	14.85	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			816.29880	814.344	14.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			39.33180	38.437	15.11	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			862.73180	860.937	15.11	0.00	0	598
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Call			58.35540	56.642	13.99	0.00	0	4,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Put			661.75540	659.142	13.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			33.23540	32.619	15.62	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			956.63540	955.119	15.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			24.60520	24.029	16.53	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,138.00520	1,136.529	16.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Call			43.65810	42.571	14.80	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Put			807.05810	805.071	14.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			14.59780	16.494	17.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,337.99780	1,338.994	17.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			3.85580	7.335	19.13	0.00	0	36,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,827.25580	1,829.835	19.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			38.66280	37.799	15.16	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			872.06280	870.299	15.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			1.98800	5.194	20.00	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,065.38800	2,067.694	20.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			1.88030	5.053	20.08	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,085.28030	2,087.553	20.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			24.23210	23.591	16.56	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,147.63210	1,146.091	16.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			1.12640	0.341	20.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,024.52640	3,022.841	20.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			1.13080	0.307	20.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,054.53080	3,052.807	20.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			3.27100	6.711	19.34	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			1,886.67100	1,889.211	19.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,676.66600	2,677.537	19.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.06600	0.037	19.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.60250	0.037	20.00	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,664.00250	3,662.537	20.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			1.09240	2.345	20.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,424.49240	2,424.845	20.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,176.61570	3,177.511	22.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.01570	0.011	22.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,726.65720	2,727.533	19.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.05720	0.033	19.96	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Call			219.06500	214.528	11.03	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Put			186.86500	181.428	11.03	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Call			43.60280	42.751	14.98	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Put			851.40280	849.651	14.98	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			1.26570	1.645	20.36	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,619.06570	2,618.545	20.36	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			438.24610	435.303	10.41	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			56.04610	52.203	10.41	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			216.00710	211.053	11.07	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			218.60710	212.753	11.07	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,897.45760	2,898.335	19.58	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.05760	0.035	19.58	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			17.40890	21.425	24.23	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,016.20890	3,019.325	24.23	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,971.71910	2,972.406	18.87	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.51910	0.306	18.87	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			554.73230	550.134	10.48	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			83.53230	78.034	10.48	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			309.32880	302.387	11.12	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			238.12880	230.287	11.12	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			622.25730	618.251	10.55	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			95.95730	90.951	10.55	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			33.63760	37.316	24.70	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,207.33760	3,210.016	24.70	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,029.45880	3,029.817	17.99	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			1.15880	0.617	17.99	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			408.72560	402.792	11.31	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			230.42560	223.592	11.31	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			376.26940	370.150	11.47	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			265.96940	258.950	11.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,076.82920	1,078.236	11.31	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			33.12920	33.537	11.31	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			915.92880	916.075	11.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			52.22880	51.375	11.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			706.87160	704.069	10.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			1.06290	0.493	18.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			5.10720	2.817	15.26	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,873.27320	1,871.580	13.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			9.57320	6.880	13.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			77.19710	74.779	17.72	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,763.49710	1,760.079	17.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,364.76290	3,365.193	18.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,885.45500	2,885.963	22.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.47970	0.586	25.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,636.77970	7,635.886	25.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			182.52860	177.377	14.10	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			818.82860	812.677	14.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,368.80720	2,367.517	15.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,354.18290	1,349.663	16.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			79.98810	77.461	17.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,716.28810	1,712.761	17.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			302.22710	296.054	12.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			438.52710	431.354	12.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			49.15500	50.663	22.72	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			508.22850	501.182	12.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			210.91010	205.372	13.56	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			697.21010	690.672	13.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			529.75770	524.911	11.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			176.05770	170.211	11.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			107.88290	104.363	16.26	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			313.68350	306.588	11.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			336.53830	330.304	11.95	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			372.83830	365.604	11.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			599.03960	594.841	10.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			135.33960	130.141	10.84	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			271.92850	265.882	12.66	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			168.17640	162.442	11.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			535.79050	531.000	11.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			172.09050	166.300	11.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			907.21620	907.271	11.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			53.51620	52.571	11.04	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			377.38350	371.288	11.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			93.17160	89.369	10.70	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			675.33290	671.930	10.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			101.63290	97.230	10.64	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,284.55210	1,285.376	11.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			20.85210	20.676	11.80	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			541.87640	537.142	11.02	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			695.18820	692.102	10.76	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			109.78820	105.802	10.76	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			50.68960	53.878	25.39	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,515.28960	3,517.578	25.39	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			170.06550	165.233	14.85	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			1,014.86550	1,009.033	14.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			461.29440	455.924	11.49	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			266.09440	259.724	11.49	0.00	0	22,187
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			63.38030	65.249	25.13	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,764.28030	3,765.349	25.13	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			770.62510	767.967	10.90	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			121.52510	118.067	10.90	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			841.47050	839.046	11.09	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			132.67050	129.546	11.09	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			69.80170	70.544	24.84	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,041.00170	4,041.044	24.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			690.36700	686.012	11.38	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			228.56700	223.612	11.38	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			679.06890	674.631	11.43	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			237.26890	232.231	11.43	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			529.81590	524.331	12.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			121.46420	119.019	11.18	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			125.83930	123.236	11.17	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			749.51960	745.605	11.13	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			187.71960	183.205	11.13	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			180.51870	176.634	16.90	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,638.71870	1,634.234	16.90	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			933.26420	931.419	11.18	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,838.47740	1,834.422	17.51	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			142.06930	139.035	18.18	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			2,060.26930	2,056.635	18.18	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			390.81050	385.016	13.29	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			639.01050	632.616	13.29	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			917.63930	915.636	11.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			646.15200	639.763	13.32	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			385.12110	379.342	13.35	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			653.32110	646.942	13.35	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			575.48780	570.308	11.92	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			333.68780	327.908	11.92	0.00	0	2,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			160.27740	156.822	17.51	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			388.01590	381.931	12.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			450.68460	444.819	12.70	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			508.88460	502.419	12.70	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			737.33230	733.328	11.18	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			195.53230	190.928	11.18	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			387.95200	382.163	13.32	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			911.35240	909.054	11.18	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			140.75240	137.854	11.18	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			72.25400	72.492	24.61	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,381.65400	4,381.292	24.61	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			85.32970	85.400	24.58	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,595.72970	4,595.600	24.58	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			989.65950	987.205	11.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			150.05950	147.405	11.32	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,059.69250	1,057.107	11.44	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			157.09250	154.807	11.44	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			88.72770	88.585	24.44	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,886.12770	4,886.285	24.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			393.21970	388.549	15.28	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			1,151.51970	1,147.549	15.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			303.22800	299.465	16.78	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,621.52800	1,618.465	16.78	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			199.73490	198.354	21.44	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			3,038.03490	3,037.354	21.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			688.06820	682.675	12.53	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			446.36820	441.675	12.53	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			683.81390	678.408	12.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			452.11390	447.408	12.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			511.77680	506.387	13.90	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			770.07680	765.387	13.90	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			972.27320	968.494	11.54	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			210.57320	207.494	11.54	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			958.47400	954.579	11.54	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			216.77400	213.579	11.54	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			692.35500	686.975	12.51	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			440.65500	435.975	12.51	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,290.44210	1,288.977	11.49	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			108.74210	107.977	11.49	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,256.29320	1,254.375	11.41	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			114.59320	113.375	11.41	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,134.59430	1,131.682	11.51	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			162.49430	160.482	11.51	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			99.75810	99.596	24.49	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,127.65810	5,128.396	24.49	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			112.02860	112.286	24.38	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,254.92860	5,256.386	24.38	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,205.31670	1,201.975	11.60	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			168.21670	166.075	11.60	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,270.77910	1,267.417	11.67	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			173.07910	170.817	11.67	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			100.97760	101.151	23.96	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,653.27760	5,654.551	23.96	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			233.46740	230.131	11.85	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			26.55370	26.124	14.20	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,759.33830	2,758.731	14.08	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			26.93830	27.431	14.08	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,709.72660	2,710.102	13.97	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			27.32660	28.802	13.97	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,165.86740	1,161.431	11.85	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,808.95370	2,807.424	14.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,330.37840	1,326.935	11.71	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			176.37840	173.935	11.71	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,095.62700	1,090.498	11.98	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			281.62700	277.498	11.98	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			97.83020	97.937	23.88	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,013.83020	6,014.937	23.88	0.00	0	0
Total \$ / R Option											0.00	0	1,675,032
Total \$ / R											40,276,135.10	3,596	2,812,323
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			11.17750		11.17660			55,887.50	5	1,510
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.36470		11.36370			56,823.50	5	194
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.54240		11.54180			0.00	0	93
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			11.74100		11.74170			0.00	0	15
Total \$ / R MAXI Future											112,711.00	10	1,812
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			30,461.62930	29,990.953	11.86	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			13,831.47190	13,454.639	11.91	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			31,171.47190	30,704.639	11.91	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			13,547.43970	13,174.694	11.96	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			31,887.43970	31,424.694	11.96	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			49,441.85980	49,275.261	10.39	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			3,781.85980	3,525.261	10.39	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			14,121.62930	13,740.953	11.86	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			38,653.47260	38,050.069	11.62	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			30,283.47260	29,580.069	11.62	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			20,970.02910	20,343.504	11.23	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			47,784.17040	47,252.805	11.25	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			21,414.17040	20,782.805	11.25	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			47,233.52580	46,697.405	11.27	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			21,863.52580	21,227.405	11.27	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			48,340.02910	47,813.504	11.23	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			33,894.57360	33,313.018	11.95	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			58,027.36720	57,512.312	11.90	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			32,847.36720	32,272.312	11.90	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			57,548.78330	57,030.814	11.92	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			33,368.78330	32,790.814	11.92	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			57,074.57360	56,553.018	11.95	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			60,526.16490	59,965.935	13.10	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			57,356.16490	56,865.935	13.10	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			61,257.93040	60,699.216	13.05	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			56,087.93040	55,599.216	13.05	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			60,890.62050	60,331.136	13.07	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			56,720.62050	56,231.136	13.07	0.00	0	0
Total \$ / R MAXI Option											0.00	0	420

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI											112,711.00	10	2,232
£ / R	On	17/10/2014	Foreign Exchange Future			17.85020		17.76430			0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Future			17.98220		17.90380			0.00	0	34,259
£ / R	On	23/01/2015	Foreign Exchange Future			18.11260		18.03360			0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Future			18.26770		18.18800			0.00	0	2,572
£ / R	On	12/06/2015	Foreign Exchange Future			18.53390		18.45400			0.00	0	1,775
£ / R	On	14/09/2015	Foreign Exchange Future			18.83010		18.75190			0.00	0	295
Total £ / R Future											0.00	0	38,901
£ / R	On	17/10/2014	Foreign Exchange Option	17.65	Call			123.09130	200.200	8.94	0.00	0	0
£ / R	On	17/10/2014	Foreign Exchange Option	17.65	Put			8.79130	0.000	8.94	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Call			42.69280	46.794	13.12	0.00	0	16,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Put			1,328.89280	1,254.594	13.12	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Call			33.48880	37.409	13.44	0.00	0	5,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Put			1,469.68880	1,395.210	13.44	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Call			572.17180	621.339	10.04	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Put			118.37180	89.139	10.04	0.00	0	2,500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			510.66910	555.811	10.13	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			146.86910	113.611	10.13	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			126.55260	135.454	11.65	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			722.75260	653.254	11.65	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			504.09440	548.786	10.14	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			150.29440	116.586	10.14	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			497.56950	541.814	10.15	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			153.76950	119.614	10.15	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.35	Call			645.23950	698.786	9.94	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.35	Put			91.43950	66.586	9.94	0.00	0	10,000
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			3,030.42150	2,951.327	16.16	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			14.91670	14.623	17.33	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,681.31670	3,602.023	17.33	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			14.82930	14.533	17.39	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,701.22930	3,621.933	17.39	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,204.34070	1,131.354	12.93	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			146.41670	152.311	12.95	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,212.81670	1,139.711	12.95	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			144.90870	150.685	12.96	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,221.30870	1,148.085	12.96	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			24.02150	23.927	16.16	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			534.50370	476.192	11.19	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			264.17890	278.210	11.77	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			730.57890	665.610	11.77	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			232.64650	244.230	12.04	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			829.04650	761.630	12.04	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			147.94070	153.955	12.93	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			348.10370	368.792	11.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,354.75620	1,285.089	13.54	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			249.30310	259.094	13.58	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,371.30310	1,301.394	13.58	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			308.59060	322.000	13.03	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,120.59060	1,054.301	13.03	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			252.75620	262.789	13.54	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			251.02480	260.934	13.56	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,363.02480	1,293.234	13.56	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			584.96060	610.801	12.67	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			990.96060	936.901	12.67	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			590.87840	617.040	12.64	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			976.87840	923.140	12.64	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			587.91340	613.914	12.65	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			983.91340	930.014	12.65	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,053.92110	1,001.666	13.09	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			852.51790	878.342	13.11	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,060.61790	1,008.242	13.11	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			859.14050	885.213	13.08	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,047.24050	995.113	13.08	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			855.82110	881.766	13.09	0.00	0	0
Total £ / R Option											0.00	0	68,012
Total £ / R											0.00	0	106,913
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10482		0.10536			0.00	0	15,519
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10669		0.10725			0.00	0	75
Total ¥ / R Future											0.00	0	15,594
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			5.67990	4.198	16.19	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,469.57990	1,522.498	16.19	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			546.82960	501.475	9.65	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			10.72960	19.775	9.65	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			59.12840	53.927	13.34	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			523.02840	572.227	13.34	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,731.53530	1,676.089	13.19	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			6.43530	6.789	13.19	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			783.43990	743.683	11.21	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			58.33990	74.383	11.21	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			243.78100	235.232	13.64	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			518.68100	565.932	13.64	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			14.16990		14.18280			0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Future			14.17460		14.18750			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	26/11/2014	Foreign Exchange Future			14.24220		14.25550			0.00	0	2,000
€ / R	On	12/12/2014	Foreign Exchange Future			14.28210		14.29550			14,282.10	1	74,131
€ / R	On	16/03/2015	Foreign Exchange Future			14.53130		14.54490			0.00	0	28,443
€ / R	On	12/06/2015	Foreign Exchange Future			14.77020		14.78520			0.00	0	1,200
€ / R	On	14/09/2015	Foreign Exchange Future			15.04140		15.05900			0.00	0	122
Total € / R Future											14,282.10	1	107,896
€ / R	On	27/10/2014	Foreign Exchange Option	14.00	Call			224.45170	203.554	10.27	0.00	0	5,000
€ / R	On	27/10/2014	Foreign Exchange Option	14.00	Put			41.65170	33.654	10.27	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.34	Call			58.73140	47.127	10.74	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.34	Put			211.23140	212.527	10.74	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.35	Call			56.10660	44.787	10.78	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.35	Put			218.60660	220.187	10.78	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.36	Call			53.58350	42.550	10.81	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.36	Put			226.08350	227.950	10.81	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Call			172.53380	157.575	10.74	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Put			257.03380	255.375	10.74	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Call			168.86610	154.074	10.78	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Put			263.36610	261.874	10.78	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Call			165.26810	150.643	10.81	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Put			269.76810	268.443	10.81	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			816.65510	800.102	9.96	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			419.10160	400.354	10.18	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			113.60160	108.254	10.18	0.00	0	4,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Call			55.28050	49.888	13.35	0.00	0	4,500
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			629.54740	611.494	9.79	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			44.04740	39.394	9.79	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			38.93710	35.010	14.10	0.00	0	7,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			42.36370	37.773	9.78	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			604.89440	586.664	9.83	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			49.39440	44.564	9.83	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			2,013.47090	2,025.414	16.53	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Call			320.89770	302.923	10.39	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Put			175.39770	170.823	10.39	0.00	0	3,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Put			909.78050	917.788	13.35	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			44.13750	39.727	13.83	0.00	0	25,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			1,038.63750	1,047.627	13.83	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			21.15510	18.002	9.96	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			646.22960	628.304	9.77	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			40.72960	36.204	9.77	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			637.86370	619.873	9.78	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			1,113.43710	1,122.910	14.10	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			8.97090	7.514	16.53	0.00	0	1,737
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			302.03250	288.909	12.34	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			697.13250	697.609	12.34	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			286.40130	273.850	12.49	0.00	0	713

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			741.50130	742.550	12.49	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			296.71820	283.786	12.39	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			711.81820	712.486	12.39	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			224.76430	214.760	13.20	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			959.86430	963.460	13.20	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			709.77010	692.001	10.50	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			184.87010	180.701	10.50	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			299.36200	286.333	12.37	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			704.46200	705.033	12.37	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			187.17450	178.898	13.75	0.00	0	7,100
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,142.27450	1,147.598	13.75	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			860.68220	843.259	10.15	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			115.78220	111.959	10.15	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			274.08000	261.999	12.62	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			779.18000	780.699	12.62	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			722.64190	704.883	10.47	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			177.74190	173.583	10.47	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			219.13860	209.386	13.28	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			984.23860	988.086	13.28	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,019.41440	1,021.774	13.43	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			399.35010	386.575	13.39	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,004.15010	1,006.375	13.39	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			396.97320	384.265	13.41	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,011.77320	1,014.065	13.41	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			394.61440	381.974	13.43	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			673.93040	658.201	13.09	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			854.93040	856.801	13.09	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			670.66280	654.997	13.11	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			861.66280	863.597	13.11	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			667.41530	651.813	13.13	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			868.41530	870.413	13.13	0.00	0	0
Total € / R Option											0.00	0	125,437
Total € / R											14,282.10	1	233,333
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.76050		9.76030			0.00	0	12,019
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.85740		9.85830			0.00	0	7,626
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.94980		9.95210			0.00	0	2,800
AU\$ / R	On	14/09/2015	Foreign Exchange Future			10.05730		10.06170			0.00	0	600
Total AU\$ / R Future											0.00	0	23,045
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			1,042.53890	1,042.702	12.30	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			215.44990	217.441	8.48	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			65.14990	66.941	8.48	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			338.95540	339.337	8.57	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			229.54130	231.291	8.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			59.24130	60.791	8.50	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			222.44210	224.312	8.49	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			62.14210	63.811	8.49	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			993.01430	993.230	12.10	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			2.83890	3.202	12.30	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			108.47030	112.315	8.58	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			148.17030	151.815	8.58	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			41.40880	44.831	9.45	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			331.10880	334.331	9.45	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			3.31430	3.730	12.10	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			28.65540	28.837	8.57	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			342.34480	350.436	10.76	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			197.28730	204.462	10.79	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			348.98730	357.062	10.79	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			204.05920	211.263	10.74	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			335.75920	343.863	10.74	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			200.64480	207.836	10.76	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			538.66950	553.233	12.03	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			247.83420	260.060	12.05	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			545.73420	560.260	12.05	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			244.93720	257.121	12.08	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			552.83720	567.321	12.08	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			250.76950	263.033	12.03	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			628.77710	651.005	12.49	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			336.55620	354.451	12.45	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			614.85620	637.151	12.45	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			333.49980	351.364	12.47	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			621.79980	644.064	12.47	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			330.47710	348.305	12.49	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											0.00	0	24,050
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.92770		9.89440			0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			10.07000		10.03520			0.00	0	100
Total CAD/ R Future											0.00	0	100
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			103.79530	109.899	8.92	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			199.39530	172.199	8.92	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			100.51740	106.347	8.96	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			206.11740	178.647	8.96	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			97.33410	102.898	9.00	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			212.93410	185.198	9.00	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			311.34500	284.837	10.25	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			243.87900	252.601	10.18	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			298.67900	272.601	10.18	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	Call			240.18370	248.688	10.21	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			304.98370	278.688	10.21	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			236.54500	244.837	10.25	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	100
CF CANDCO	n	12/12/2014	Foreign Exchange Future			27.83460		-30.58730			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	n	12/12/2014	Foreign Exchange Future			959.63160		956.35860			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	n	12/12/2014	Foreign Exchange Future			1,057.69420		1,054.00940			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	n	12/12/2014	Foreign Exchange Future			147.74120		-150.63810			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	n	12/12/2014	Foreign Exchange Future			874.31490		872.67080			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			11.82440		11.84180			0.00	0	6,752
CHF / R	On	16/03/2015	Foreign Exchange Future			12.03610		12.05490			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			91.83040	81.391	12.37	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Put			490.03040	496.991	12.37	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Call			89.83540	79.583	12.40	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Put			498.03540	505.183	12.40	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Call			87.88230	77.814	12.43	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			506.08230	513.414	12.43	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			144.16670	135.222	14.53	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			1,079.26670	1,089.122	14.53	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			142.77080	133.868	14.55	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	13.00	Put			1,087.87080	1,097.768	14.55	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			141.39100	132.529	14.58	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			1,096.49100	1,106.429	14.58	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			1.81320		1.81120			0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Future			1.83110		1.82910			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			617.97130	624.933	10.13	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			105.97130	92.933	10.13	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			775.35120	786.419	10.12	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			63.35120	54.419	10.12	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			694.61540	703.705	10.13	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			82.61540	71.705	10.13	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			392.01130	372.029	11.04	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			630.45910	629.435	11.11	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			439.45910	418.435	11.11	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			738.69550	739.818	10.98	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			347.69550	328.818	10.98	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			683.01130	683.029	11.04	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			0.12460		0.12410			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			0.06650		0.06690			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			1.27780		1.27910			51,112.00	40	25
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.27860		1.27990			0.00	0	0
Total QUANTO € / \$ Future											51,112.00	40	25
Total QUANTO € / \$											51,112.00	40	25
RAIN	On	12/12/2014	Foreign Exchange Future			21,256.67000		21,261.48000			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 Future								0.00	0	0
Total RAIN								0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Future			4.91120		4.87870			0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Future			4.89100		4.85190			0.00	0	0
Total TRY / R Future								0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.98	Call			15.20550	22.521	6.41	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.98	Put			116.50550	91.321	6.41	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.99	Call			13.75250	20.207	6.47	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.99	Put			125.05250	99.007	6.47	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	5.00	Call			12.44510	18.112	6.53	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	5.00	Put			133.74510	106.912	6.53	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	4.99	Call			45.64480	57.936	7.89	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	4.99	Put			183.74480	156.936	7.89	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.00	Call			43.39780	55.051	7.93	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.00	Put			191.49780	164.051	7.93	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.01	Call			41.25870	52.295	7.96	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.01	Put			199.35870	171.295	7.96	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			1.72370		1.72610			0.00	0	13
Total ZMW / R Future								0.00	0	13
Total ZMW / R								0.00	0	13
Total Futures								40 454 240.20	3,647	1,371,476
Total Options								0.00	0	1,869,906
Grand Total:								40,454,240.20	3,647	3,241,382