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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/10/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 06/10/2014 Foreign Exchange Future			11.20080		11.26280			0.00	0	0
\$ / R On 08/10/2014 Foreign Exchange Future			11.19900		11.26650			0.00	0	0
\$ / R On 13/10/2014 Foreign Exchange Future			11.20780		11.27570			0.00	0	0
\$ / R On 20/10/2014 Foreign Exchange Future			11.22050		11.28870			0.00	0	1,280
\$ / R On 27/10/2014 Foreign Exchange Future			11.23340		11.30170			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			11.23710		11.30540			0.00	0	668
\$ / R On 30/10/2014 Foreign Exchange Future			11.23890		11.30730			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			11.24810		11.31650			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			11.24990		11.31840			0.00	0	0
\$ / R On 10/11/2014 Foreign Exchange Future			11.25910		11.32780			0.00	0	1,338
\$ / R On 12/11/2014 Foreign Exchange Future			11.26280		11.33150			0.00	0	711
\$ / R On 25/11/2014 Foreign Exchange Future			11.28660		11.35580			0.00	0	0
\$ / R On 26/11/2014 Foreign Exchange Future			11.28850		11.35770			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			11.29210		11.36140			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			11.31470		11.38610			0.00	0	1,800
\$ / R On 11/12/2014 Foreign Exchange Future			11.31680		11.38830			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			11.31890		11.39050			169,342,062.90	14,961	1,015,189
\$ / R On 15/12/2014 Foreign Exchange Future			11.32520		11.39710			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.34190		11.41460			0.00	0	440
\$ / R On 28/01/2015 Foreign Exchange Future			11.41450		11.48960			0.00	0	2,300
\$ / R On 25/02/2015 Foreign Exchange Future			11.46940		11.54620			0.00	0	2,421

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/02/2015	Foreign Exchange Future			11.47140		11.54820			0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Future			11.47340		11.55020			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.50670		11.58460			24,739,405.00	2,150	119,890
\$ / R	On	27/03/2015	Foreign Exchange Future			11.52830		11.60680			0.00	0	2,435
\$ / R	On	01/04/2015	Foreign Exchange Future			11.53810		11.20100			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.59250		11.67180			0.00	0	2,450
\$ / R	On	27/05/2015	Foreign Exchange Future			11.65140		11.73070			0.00	0	1,375
\$ / R	On	12/06/2015	Foreign Exchange Future			11.68390		11.76330			6,776,662.00	580	18,298
\$ / R	On	26/06/2015	Foreign Exchange Future			11.71230		11.79170			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.77950		11.86360			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.83860		11.92870			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.87530		11.96910			5,937,650.00	500	2,185
\$ / R	On	28/09/2015	Foreign Exchange Future			11.90380		12.00050			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.96750		12.06060			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			12.02780		12.11480			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			12.06230		12.14570			0.00	0	2,400
\$ / R	On	21/12/2015	Foreign Exchange Future			12.08380		12.16510			0.00	0	0
<b>Total \$ / R Future</b>											<b>206,795,779.90</b>	<b>18,191</b>	<b>1,180,566</b>
\$ / R	On	06/10/2014	Foreign Exchange Option	11.12	Call			162.18980	103.967	11.64	0.00	0	10,000
\$ / R	On	06/10/2014	Foreign Exchange Option	11.12	Put			19.38980	23.167	11.64	0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			527.86320	460.826	16.16	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			1.36320	1.826	16.16	0.00	0	0
\$ / R	On	13/10/2014	Foreign Exchange Option	11.19	Call			144.23050	94.328	10.98	0.00	0	6,000
\$ / R	On	13/10/2014	Foreign Exchange Option	11.19	Put			58.53050	76.528	10.98	0.00	0	0
\$ / R	On	20/10/2014	Foreign Exchange Option	11.14	Call			205.32490	154.729	11.09	0.00	0	0
\$ / R	On	20/10/2014	Foreign Exchange Option	11.14	Put			56.62490	74.229	11.09	0.00	0	0
\$ / R	On	27/10/2014	Foreign Exchange Option	11.26	Call			153.53200	117.114	11.07	0.00	0	0
\$ / R	On	27/10/2014	Foreign Exchange Option	11.26	Put			111.83200	143.714	11.07	0.00	0	6,000
\$ / R	On	27/10/2014	Foreign Exchange Option	11.38	Call			102.95120	77.798	11.77	0.00	0	6,000
\$ / R	On	27/10/2014	Foreign Exchange Option	11.38	Put			181.25120	224.398	11.77	0.00	0	6,000
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			3,005.40000	2,937.100	17.54	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	17.54	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.69	Call			42.84360	30.950	13.60	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.69	Put			427.44360	483.850	13.60	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			0.27710	0.322	21.28	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,024.87710	2,093.222	21.28	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			513.18270	453.709	11.47	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			7.78270	16.609	11.47	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.15	Call			226.32890	179.950	10.86	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.15	Put			70.92890	92.850	10.86	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			166.11220	128.539	11.06	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			110.71220	141.439	11.06	0.00	0	0
\$ / R	On	30/10/2014	Foreign Exchange Option	11.50	Call			78.96520	59.689	12.49	0.00	0	6,000
\$ / R	On	30/10/2014	Foreign Exchange Option	11.50	Put			271.66520	320.789	12.49	0.00	0	6,000
\$ / R	On	30/10/2014	Foreign Exchange Option	11.36	Call			120.24420	93.291	11.69	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	30/10/2014	Foreign Exchange Option	11.36	Put			172.94420	214.391	11.69	0.00	0	6,000
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			1,157.66810	1,089.860	14.74	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			1.16810	1.760	14.74	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			31.18390	22.240	14.47	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			624.68390	684.140	14.47	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			216.35450	175.025	10.88	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			97.95450	125.125	10.88	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			574.39650	511.455	10.32	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			5.99650	11.555	10.32	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	11.18	Call			244.69140	200.386	10.78	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	11.18	Put			96.89140	121.286	10.78	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Call			563.51840	499.232	9.98	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Put			12.01840	16.432	9.98	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			1.12480	1.465	18.95	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,255.32480	2,324.865	18.95	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			576.02270	512.615	9.93	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			20.22270	26.015	9.93	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Call			310.51780	264.687	10.78	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Put			102.81780	126.186	10.78	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Call			74.38160	61.901	13.83	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Put			566.68160	623.401	13.83	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			3,061.42630	2,992.145	22.10	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.02630	0.045	22.10	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			256.95650	217.408	11.01	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			145.55650	175.308	11.01	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			634.44750	567.816	10.10	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			28.34750	33.116	10.10	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			406.28130	354.776	10.67	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			87.98130	107.975	10.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,390.89700	2,319.600	18.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			0.39700	0.700	18.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			2,301.03060	2,229.776	18.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			0.53060	0.877	18.42	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,891.67390	1,820.794	16.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			1.17390	1.894	16.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,831.82170	1,761.028	16.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			1.32170	2.128	16.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,840.58860	2,769.072	19.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.08860	0.171	19.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,612.56610	1,542.202	14.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			2.06610	3.302	14.99	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,513.04900	1,442.958	14.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			2.54900	4.058	14.49	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,951.54390	1,880.587	16.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			1.04390	1.687	16.68	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,344.18560	1,274.723	13.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			3.68560	5.823	13.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			1,294.62040	1,225.394	13.40	0.00	0	2,995
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			4.12040	6.494	13.40	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,791.93150	1,721.202	15.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			1.43150	2.302	15.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			1,058.17710	989.967	12.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			7.67710	11.067	12.18	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			1,048.41830	980.224	12.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			7.91830	11.324	12.13	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,393.80150	1,324.129	13.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			3.30150	5.229	13.90	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			1,019.18750	951.034	11.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			8.68750	12.134	11.98	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			999.74120	931.610	11.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			9.24120	12.710	11.88	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			1,097.28370	1,029.006	12.39	0.00	0	2,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			6.78370	10.105	12.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			951.28340	883.191	11.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			10.78340	14.291	11.62	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			912.69890	844.616	11.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			12.19890	15.716	11.42	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			1,038.66670	970.487	12.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			8.16670	11.587	12.08	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			883.87940	815.790	11.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			13.37940	16.890	11.27	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			855.17260	787.063	11.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			14.67260	18.163	11.11	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			960.95600	892.858	11.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			10.45600	13.958	11.67	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			779.25460	711.018	10.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			18.75460	22.118	10.71	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			713.72490	645.283	10.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			23.22490	26.383	10.35	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			903.08030	834.996	11.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			12.58030	16.096	11.37	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			676.72980	608.127	10.15	0.00	0	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			26.22980	29.227	10.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			667.53770	598.912	10.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			27.03770	30.012	10.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			807.60780	739.432	10.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			17.10780	20.532	10.86	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			621.95440	556.896	10.19	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			31.45440	37.996	10.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Call			612.91840	548.663	10.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Put			32.41840	39.763	10.21	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			685.94450	617.385	10.20	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			25.44450	28.485	10.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			594.93140	532.377	10.24	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			34.43140	43.477	10.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			577.06420	516.334	10.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			36.56420	47.434	10.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			640.10960	573.535	10.15	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			29.60960	34.635	10.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			536.19210	477.341	10.37	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			45.69210	58.441	10.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			512.41830	454.740	10.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			51.91830	65.840	10.42	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			603.90980	540.491	10.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			33.40980	41.591	10.22	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			496.88610	440.017	10.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			56.38610	71.117	10.46	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			489.21850	432.761	10.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			58.71850	73.861	10.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			568.74770	508.406	10.30	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			38.24770	49.506	10.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			416.28980	364.184	10.66	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			85.78980	105.284	10.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			409.38490	357.733	10.68	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			88.88490	108.833	10.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Call			504.61910	447.344	10.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Put			54.11910	68.444	10.44	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			389.10630	338.835	10.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			98.60630	119.935	10.73	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			382.49330	332.687	10.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			101.99330	123.787	10.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			459.21600	404.452	10.55	0.00	0	32,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			68.71600	85.552	10.55	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			326.31580	280.788	10.91	0.00	0	2,931
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			135.81580	161.888	10.91	0.00	0	1,750
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Call			297.72520	254.609	11.00	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Put			157.22520	185.709	11.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Call			395.79280	345.059	10.71	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Put			95.29280	116.159	10.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Call			255.85090	218.234	11.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Put			195.35090	229.334	11.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			250.94730	214.354	11.28	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			200.44730	235.454	11.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			356.77930	308.859	10.82	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			116.27930	139.959	10.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			187.36570	161.176	12.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			296.86570	342.276	12.01	0.00	0	600
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			171.85990	147.610	12.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			331.35990	378.710	12.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Call			271.00150	230.298	11.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Put			180.50150	211.398	11.09	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	12/12/2014	Foreign Exchange Option	11.63	Call			149.89120	128.457	12.60	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			389.39120	439.557	12.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			147.37140	126.265	12.64	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			396.87140	447.365	12.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			223.03120	192.523	11.55	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			232.53120	273.623	11.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Call			116.72260	99.678	13.28	0.00	0	4,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Put			506.22260	560.778	13.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			102.56020	87.466	13.65	0.00	0	38,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Put			572.06020	628.566	13.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			155.07500	132.969	12.51	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			374.57500	424.069	12.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			89.01160	75.966	14.07	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			648.51160	707.066	14.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			82.52400	70.387	14.31	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			692.02400	751.487	14.31	0.00	0	598
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Call			122.61640	104.781	13.15	0.00	0	1,670
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Put			482.11640	535.881	13.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			71.24500	60.698	14.78	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			780.74500	841.798	14.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			54.77800	46.581	15.67	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			954.27800	1,017.681	15.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Call			90.40450	77.147	14.03	0.00	0	1,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Put			639.90450	698.247	14.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			42.01210	34.166	16.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,151.51210	1,215.266	16.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			21.11740	11.596	17.02	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,630.61740	1,692.696	17.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			81.29980	69.333	14.35	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			700.79980	760.433	14.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			15.58360	6.781	17.28	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			1,865.08360	1,927.881	17.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			15.20960	6.482	17.30	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			1,884.70960	1,947.582	17.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			54.05770	45.965	15.72	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			963.55770	1,027.065	15.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			2.57030	3.254	21.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			2,812.07030	2,884.354	21.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			2.36620	3.258	21.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			2,841.86620	2,914.358	21.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			19.53180	10.149	17.08	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			1,689.03180	1,751.249	17.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,890.57460	2,819.046	20.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.07460	0.146	20.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.38580	2.604	24.35	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,449.88580	3,523.704	24.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			10.29520	3.334	17.91	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	13.60	Put			2,219.79520	2,284.434	17.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,390.51250	3,318.928	21.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.01250	0.028	21.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,940.56270	2,869.024	20.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.06270	0.124	20.26	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Call			88.59980	76.117	14.22	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Put			681.49980	740.917	14.22	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			8.39200	4.592	19.48	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,411.29200	2,479.392	19.48	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			629.47580	564.496	10.17	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			32.37580	39.296	10.17	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Call			364.54860	316.565	10.79	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Put			117.44860	141.365	10.79	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			3,114.70000	3,042.058	20.43	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.10000	0.158	20.43	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			355.84080	309.366	10.87	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			141.24080	167.466	10.87	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			742.89380	678.561	10.54	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			53.29380	64.061	10.54	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			451.76840	406.034	11.16	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			162.16840	191.534	11.16	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			29.59360	18.641	21.09	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			2,809.99360	2,874.141	21.09	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			3,190.18490	3,115.407	20.16	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.58490	0.907	20.16	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			811.44990	746.528	10.70	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			65.24990	77.128	10.70	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			46.31550	41.829	22.95	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,000.11550	3,072.430	22.95	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			554.76520	505.597	11.16	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			156.56520	184.197	11.16	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,249.31570	3,172.986	19.38	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			1.11570	1.586	19.38	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			514.82640	468.237	11.31	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			184.62640	214.837	11.31	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,291.29630	1,214.938	11.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			26.69630	28.238	11.30	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,120.89010	1,049.598	11.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			36.29010	42.898	11.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			899.59790	833.582	10.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.82410	1.221	19.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			4.58120	5.956	16.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,093.80860	2,017.632	14.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			9.20860	10.932	14.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			106.31560	98.232	17.14	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,571.71560	1,641.532	17.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,585.42410	3,507.921	19.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,675.57360	2,750.992	21.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			1.30090	0.914	24.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,416.70090	7,494.214	24.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			248.20640	228.319	13.67	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			663.60640	721.619	13.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,589.18120	2,512.656	16.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,173.27740	1,240.050	15.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			110.20700	101.780	16.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,525.60700	1,595.080	16.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			408.23310	371.598	11.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			323.63310	364.898	11.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			60.17360	57.692	21.32	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			380.83050	429.038	12.28	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			285.76280	262.708	13.15	0.00	0	1,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			551.16280	606.008	13.15	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			688.03550	633.704	10.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			113.43550	137.004	10.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			147.87740	136.750	15.76	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			223.23560	257.568	11.49	0.00	0	1,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			455.62000	415.598	11.71	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			271.02000	308.898	11.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			774.50260	712.740	10.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			89.90260	106.040	10.74	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			365.43050	335.738	12.28	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			108.23510	130.285	10.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			695.04500	640.319	10.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			110.44500	133.619	10.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			1,111.78310	1,040.661	11.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			37.18310	43.961	11.05	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			507.83560	464.268	11.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			64.99790	76.882	10.86	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			865.60170	800.638	10.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			71.00170	83.938	10.83	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,504.36110	1,428.169	12.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			19.76110	21.469	12.25	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			702.83510	646.985	10.79	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			65.95700	64.141	24.27	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,309.15700	3,385.841	24.27	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			883.49940	818.827	10.89	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			76.69940	90.527	10.89	0.00	0	300
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			0.00000	553.860	11.27	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			0.00000	215.760	11.27	4,787,062.68	22,187	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			0.00000	208.700	14.39	9,240,392.34	44,276	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			0.00000	910.600	14.39	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			960.34340	894.906	11.03	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			88.54340	102.406	11.03	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			87.78730	84.083	24.74	0.00	0	300



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,565.98730	3,641.583	24.74	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,028.31390	963.291	11.15	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			97.61390	111.891	11.15	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			94.70090	86.917	24.37	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,844.00090	3,915.517	24.37	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			556.52000	519.222	12.32	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			393.22000	435.322	12.32	0.00	0	4,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			472.51760	441.793	12.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			519.21760	567.893	12.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			834.83390	775.542	11.13	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			166.14850	185.775	11.13	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			220.57510	206.266	16.32	0.00	0	25,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,457.27510	1,522.366	16.32	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,124.09540	1,057.185	11.24	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			90.79540	103.285	11.24	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			506.41020	554.446	12.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			476.00770	445.054	12.85	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			512.70770	561.154	12.85	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,107.51330	1,040.961	11.24	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			94.21330	107.061	11.24	0.00	0	25,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			849.44850	789.675	11.13	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			171.53390	191.642	11.13	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			651.85310	609.731	11.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			288.55310	325.831	11.84	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			195.10640	182.671	16.90	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,651.80640	1,718.771	16.90	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			479.71020	448.346	12.82	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			99.38430	87.180	24.14	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,187.68430	4,254.880	24.14	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,098.57070	1,032.850	11.25	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			106.87070	120.550	11.25	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,178.60910	1,110.321	11.41	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			115.00910	130.821	11.41	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			111.16070	102.899	24.28	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,397.56070	4,473.399	24.28	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,249.56540	1,177.231	11.53	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			120.86540	138.631	11.53	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			111.54000	103.858	24.08	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,682.84000	4,765.258	24.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			352.45620	331.527	16.23	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,443.35620	1,516.227	16.23	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			805.37870	756.241	12.20	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			346.27870	390.941	12.20	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			601.62810	564.198	13.46	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			632.52810	688.899	13.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			459.75440	431.624	14.78	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			990.65440	1,056.324	14.78	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	14/09/2015	Foreign Exchange Option	11.00	Call			1,136.64930	1,066.556	11.58	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			167.54930	191.256	11.58	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			815.36170	765.682	12.15	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			336.26170	380.382	12.15	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			810.35020	760.944	12.18	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			341.25020	385.644	12.18	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,496.43950	1,415.583	11.69	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			87.33950	100.283	11.69	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,461.48980	1,380.948	11.64	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			92.38980	105.648	11.64	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			124.93850	110.502	23.93	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,924.43850	5,006.702	23.93	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,324.48800	1,248.007	11.56	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			123.98800	144.207	11.56	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,393.89250	1,316.285	11.61	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			133.29250	148.785	11.61	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			139.70450	124.892	23.91	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,059.10450	5,137.392	23.91	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,454.77830	1,382.293	11.70	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			139.97830	154.493	11.70	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			125.97370	112.937	23.56	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,461.17370	5,535.137	23.56	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			26.66660	29.308	14.47	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,922.73670	2,842.023	14.27	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			27.03670	29.723	14.27	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,332.25240	1,269.219	11.82	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			186.55240	206.919	11.82	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,022.00000	2,941.197	14.68	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			26.30000	28.897	14.68	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,972.36660	2,891.608	14.47	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,253.38380	1,194.779	11.95	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			228.28380	250.979	11.95	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			115.12050	110.651	23.58	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,820.02050	5,896.852	23.58	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,511.69240	1,444.065	11.81	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			146.59240	160.265	11.81	0.00	0	300
<b>Total \$ / R Option</b>											<b>14,027,455.03</b>	<b>66,463</b>	<b>1,488,287</b>
<b>Total \$ / R</b>											<b>220,823,234.93</b>	<b>84,654</b>	<b>2,668,853</b>
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			11.31890		11.39050			169,783.50	15	1,416
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.50670		11.58460			57,533.50	5	133
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.68390		11.76330			58,419.50	5	50
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			11.87530		11.96910			0.00	0	15
<b>Total \$ / R MAXI Future</b>											<b>285,736.50</b>	<b>25</b>	<b>1,614</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Put				20,044.73250	23,545.441	11.28	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Call				24,611.62160	21,054.556	11.32	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Put				20,561.62160	24,164.556	11.32	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Call				24,135.72060	20,680.601	11.37	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put				21,085.72060	24,790.601	11.37	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Call				69,518.29290	62,666.467	10.25	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Put				2,468.29290	2,776.467	10.25	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Call				25,094.73250	21,435.441	11.28	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Call				51,887.79500	47,458.631	11.44	0.00	0	420
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Put				21,427.79500	24,788.631	11.44	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put				13,939.05090	16,594.694	11.02	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call				62,746.52950	57,649.873	11.04	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put				14,286.52950	16,979.874	11.04	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call				62,099.44390	57,040.230	11.06	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put				14,639.44390	17,370.230	11.06	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call				63,399.05090	58,264.694	11.02	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put				24,673.61340	28,162.819	11.63	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call				71,121.01490	66,615.532	11.58	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put				23,791.01490	27,225.532	11.58	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call				70,560.17100	66,082.287	11.60	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put				24,230.17100	27,692.287	11.60	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call				70,003.61340	65,552.819	11.63	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call				71,313.05640	66,905.820	12.71	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put				45,403.05640	50,375.820	12.71	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call				72,175.53030	67,720.666	12.66	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put				44,265.53030	49,190.666	12.66	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call				71,742.91410	67,311.719	12.69	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put				44,832.91410	49,781.719	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>285,736.50</b>	<b>25</b>	<b>2,034</b>
£ / R	On 17/10/2014	Foreign Exchange Future			18.08060		18.29120				0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Future			18.23900		18.45580				16,433,339.00	901	37,296
£ / R	On 23/01/2015	Foreign Exchange Future			18.37030		18.59280				0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.52290		18.75100				3,704,580.00	200	2,072
£ / R	On 12/06/2015	Foreign Exchange Future			18.78680		19.01810				3,757,360.00	200	1,975
£ / R	On 14/09/2015	Foreign Exchange Future			19.07200		19.32680				3,814,400.00	200	215
<b>Total £ / R Future</b>											<b>27,709,679.00</b>	<b>1,501</b>	<b>41,558</b>
£ / R	On 17/10/2014	Foreign Exchange Option	17.65	Call				660.49460	466.269	11.87	0.00	0	0
£ / R	On 17/10/2014	Foreign Exchange Option	17.65	Put				19.29460	35.669	11.87	0.00	0	1,650
£ / R	On 12/12/2014	Foreign Exchange Option	17.55	Call				952.09510	760.903	9.46	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.55	Put				46.29510	71.903	9.46	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	18.50	Call				343.48690	249.900	11.32	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	18.50	Put				387.68690	510.901	11.32	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Call			154.78960	107.289	12.86	0.00	0	16,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Put			888.98960	1,058.289	12.86	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Call			130.65960	85.086	12.96	0.00	0	5,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Put			1,014.85960	1,186.086	12.96	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Call			1,046.32980	841.078	9.28	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Put			40.52980	52.078	9.28	0.00	0	2,500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			961.44540	768.716	9.44	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			45.64540	69.716	9.44	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			943.61030	753.134	9.48	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			47.81030	74.134	9.48	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			65.47950	48.650	16.01	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,512.67950	2,718.350	16.01	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			38.23920	28.470	16.87	112,144.12	3,939	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,145.43920	3,358.170	16.87	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			37.63810	28.027	16.89	63,928.67	2,281	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,164.83810	3,377.727	16.89	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			319.46170	250.337	12.87	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			816.66170	970.037	12.87	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			316.89280	248.299	12.89	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			824.09280	977.999	12.89	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			314.34690	246.280	12.91	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			831.54690	985.980	12.91	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			668.00660	531.436	11.14	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			295.20660	381.136	11.14	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			522.90370	411.765	11.58	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			430.10370	541.465	11.58	4,265,660.48	7,878	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			465.99190	368.252	11.86	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			503.19190	627.952	11.86	2,864,716.57	4,562	2,416
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			432.80910	356.604	13.25	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			971.80910	1,123.704	13.25	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			430.17810	354.422	13.27	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			979.17810	1,131.522	13.27	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			427.57100	352.261	13.29	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			986.57100	1,139.361	13.29	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			517.86500	427.500	12.68	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			766.86500	904.600	12.68	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			848.26350	739.497	12.34	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			680.16350	802.697	12.34	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			843.98970	735.921	12.35	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			685.88970	809.121	12.35	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			852.55950	743.093	12.32	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			674.45950	796.293	12.32	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			745.03190	871.528	12.67	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			1,127.52760	999.687	12.68	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			750.72760	877.687	12.68	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			1,123.24270	995.864	12.70	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			756.44270	883.864	12.70	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	18.94	Call			1,131.83190	1,003.528	12.67	0.00	0	0
<b>Total £ / R Option</b>											<b>7,306,449.84</b>	<b>18,660</b>	<b>59,662</b>
<b>Total £ / R</b>											<b>35,016,128.84</b>	<b>20,161</b>	<b>101,220</b>
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10441		0.10405			0.00	0	15,514
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10626		0.10594			0.00	0	25
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>15,539</b>
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			11.05270	11.702	17.36	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,606.15270	1,570.702	17.36	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			457.17700	483.897	10.34	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			52.27700	42.897	10.34	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			68.98960	72.667	13.94	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			664.08960	631.667	13.94	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,602.57930	1,635.257	12.93	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			9.07930	9.157	12.93	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			710.67500	734.614	12.00	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			117.17500	108.514	12.00	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			248.82140	256.502	14.39	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			655.32140	630.402	14.39	0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>											<b>0.00</b>	<b>0</b>	<b>15,539</b>
€ / R	On	29/10/2014	Foreign Exchange Future			14.22280		14.24380			0.00	0	2,000
€ / R	On	26/11/2014	Foreign Exchange Future			14.29090		14.31320			0.00	0	2,000
€ / R	On	12/12/2014	Foreign Exchange Future			14.33100		14.35630			3,582,750.00	250	73,889
€ / R	On	16/03/2015	Foreign Exchange Future			14.57950		14.61190			1,239,257.50	85	24,723
€ / R	On	12/06/2015	Foreign Exchange Future			14.81790		14.85210			3,704,475.00	250	1,300
€ / R	On	14/09/2015	Foreign Exchange Future			15.08370		15.13670			0.00	0	35
<b>Total € / R Future</b>											<b>8,526,482.50</b>	<b>585</b>	<b>103,947</b>
€ / R	On	29/10/2014	Foreign Exchange Option	14.34	Call			131.17820	115.660	10.83	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.34	Put			227.37820	232.860	10.83	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.35	Call			127.71860	112.420	10.87	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.35	Put			233.91860	239.620	10.87	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.36	Call			124.34210	109.262	10.90	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.36	Put			240.54210	246.462	10.90	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Call			229.53120	215.059	10.77	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Put			256.33120	264.159	10.77	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Call			225.53670	211.226	10.81	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Put			262.33670	270.326	10.81	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Call			221.60650	207.454	10.84	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Put			268.40650	276.554	10.84	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	Call			880.57270	856.410	10.06	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			24.27270	25.410	10.06	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			116.28530	121.434	10.30	0.00	0	4,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Call			86.65960	79.582	13.31	0.00	0	4,500
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			46.38830	50.431	9.96	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			64.59070	59.255	14.03	0.00	0	7,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			44.65990	48.651	9.94	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			668.16530	647.054	9.99	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			51.86530	56.054	9.99	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			482.58530	462.434	10.30	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Call			383.17860	363.486	10.50	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Put			176.87860	182.485	10.50	0.00	0	3,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Put			880.35960	898.582	13.31	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			71.74850	65.833	13.77	0.00	0	25,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			1,005.44850	1,024.833	13.77	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			692.68830	671.431	9.96	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			709.27880	687.919	9.93	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			42.97880	46.919	9.93	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			700.95990	679.651	9.94	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			1,078.29070	1,098.255	14.03	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			19.75560	18.389	16.72	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,963.45560	1,987.389	16.72	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			676.10310	692.389	12.41	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			719.35900	736.139	12.56	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			342.31680	326.369	12.46	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			690.41680	706.869	12.46	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			264.63050	251.105	13.22	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			932.73050	951.605	13.22	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			348.00310	331.888	12.41	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			179.02760	189.202	10.68	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			345.14460	329.113	12.44	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			683.24460	699.614	12.44	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			223.30270	211.357	13.75	0.00	0	7,100
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,111.40270	1,131.857	13.75	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			331.25900	315.639	12.56	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			114.74180	123.438	10.44	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			318.02170	302.798	12.67	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			756.12170	773.298	12.67	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			783.98660	761.629	10.65	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			172.08660	182.129	10.65	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			770.92760	748.702	10.68	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			258.49480	245.173	13.29	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			956.59480	975.673	13.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			926.64180	902.938	10.44	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			437.89440	419.028	13.29	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			975.79440	991.128	13.29	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			435.35700	416.537	13.31	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	12/06/2015	Foreign Exchange Option	15.40	Put			983.25700	998.637	13.31	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			432.84300	414.059	13.33	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			990.74300	1,006.159	13.33	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			828.26050	847.497	13.01	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			721.50390	687.844	13.03	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			834.80390	854.144	13.03	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			718.06170	684.505	13.05	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			841.36170	860.805	13.05	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			724.96050	691.197	13.01	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>119,937</b>
<b>Total € / R</b>											<b>8,526,482.50</b>	<b>585</b>	<b>223,884</b>
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.88740		9.87320			13,347,990.00	1,350	10,118
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.98280		9.97440			0.00	0	6,060
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.07450		10.06670			2,518,625.00	250	2,850
AU\$ / R	On	14/09/2015	Foreign Exchange Future			10.17700		10.17890			2,544,250.00	250	300
<b>Total AU\$ / R Future</b>											<b>18,410,865.00</b>	<b>1,850</b>	<b>19,328</b>
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			936.98590	921.524	11.56	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			324.08960	325.833	8.60	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			60.88960	48.433	8.60	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			452.20060	458.123	8.58	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			339.07390	341.331	8.60	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			55.87390	43.931	8.60	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			331.54220	333.540	8.60	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			58.34220	46.140	8.60	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			888.66360	873.038	11.42	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			10.18590	8.925	11.56	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			199.30130	196.950	8.61	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			126.10130	109.550	8.61	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			96.67220	92.305	9.16	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			273.47220	254.905	9.16	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			11.86360	10.438	11.42	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			29.00060	20.723	8.58	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			309.18620	302.662	10.97	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			279.56370	281.395	11.00	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			315.16370	308.595	11.00	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			288.22300	290.161	10.97	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			303.82300	297.361	10.97	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			283.58620	285.462	10.97	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			504.17470	495.025	12.07	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			327.41360	326.047	12.09	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			510.71360	501.547	12.09	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			323.98830	322.604	12.11	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			517.28830	508.104	12.11	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			330.87470	329.525	12.07	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			601.82860	593.629	12.45	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			427.74540	417.609	12.41	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			588.84540	580.609	12.41	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			424.22210	414.104	12.43	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			595.32210	587.104	12.43	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			420.72860	410.629	12.45	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>18,410,865.00</b>	<b>1,850</b>	<b>20,333</b>
CAD/ R	On	12/12/2014	Foreign Exchange Future			10.13680		10.16460			0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			10.28100		10.31460			0.00	0	75
<b>Total CAD/ R Future</b>											<b>0.00</b>	<b>0</b>	<b>75</b>
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			271.45480	250.468	9.43	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			96.85480	103.668	9.43	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			265.00740	244.365	9.44	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			100.40740	107.565	9.44	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			258.64690	238.355	9.44	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			104.04690	111.555	9.44	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			190.27020	202.280	10.22	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			406.61440	384.508	10.20	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			182.01440	193.508	10.20	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			400.71240	378.866	10.21	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			186.11240	197.866	10.21	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			394.87020	373.280	10.22	0.00	0	0
<b>Total CAD/ R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>											<b>0.00</b>	<b>0</b>	<b>75</b>
CF CANDCO	On	12/12/2014	Foreign Exchange Future			57.88270		-63.65040			0.00	0	1,942
<b>Total CF CANDCO CAFC Future</b>											<b>0.00</b>	<b>0</b>	<b>1,942</b>
<b>Total CF CANDCO CAFC</b>											<b>0.00</b>	<b>0</b>	<b>1,942</b>
CF CANDCO	On	12/12/2014	Foreign Exchange Future			1,135.10150		1,186.09800			0.00	0	26,600
<b>Total CF CANDCO CAFE Future</b>											<b>0.00</b>	<b>0</b>	<b>26,600</b>
<b>Total CF CANDCO CAFE</b>											<b>0.00</b>	<b>0</b>	<b>26,600</b>
CF CANDCO	On	12/12/2014	Foreign Exchange Future			1,234.05030		1,285.21270			0.00	0	2,913
<b>Total CF CANDCO CAFH Future</b>											<b>0.00</b>	<b>0</b>	<b>2,913</b>



Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total CF CANDO CAFH</b>								<b>0.00</b>	<b>0</b>	<b>2,913</b>
CF CANDCon 12/12/2014 Foreign Exchange Future			153.87480		-125.94010			0.00	0	4,362
<b>Total CF CANDO CAFJ Future</b>								<b>0.00</b>	<b>0</b>	<b>4,362</b>
<b>Total CF CANDO CAFJ</b>								<b>0.00</b>	<b>0</b>	<b>4,362</b>
CF CANDCon 12/12/2014 Foreign Exchange Future			1,055.04510		1,103.50140			0.00	0	1,871
<b>Total CF CANDO CAFK Future</b>								<b>0.00</b>	<b>0</b>	<b>1,871</b>
<b>Total CF CANDO CAFK</b>								<b>0.00</b>	<b>0</b>	<b>1,871</b>
CHF / R On 12/12/2014 Foreign Exchange Future			11.86750		11.89560			593,375.00	50	6,852
CHF / R On 16/03/2015 Foreign Exchange Future			12.07990		12.11400			0.00	0	300
<b>Total CHF / R Future</b>								<b>593,375.00</b>	<b>50</b>	<b>7,152</b>
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Call			132.92010	123.617	12.73	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Put			477.32010	496.117	12.73	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Call			130.60000	121.442	12.77	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Put			485.00000	503.942	12.77	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Call			128.32120	119.308	12.80	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Put			492.72120	511.808	12.80	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			175.09350	166.202	14.69	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			1,051.09350	1,076.302	14.69	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			173.54130	164.716	14.71	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			1,059.54130	1,084.816	14.71	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			172.00850	163.249	14.74	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			1,068.00850	1,093.349	14.74	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>593,375.00</b>	<b>50</b>	<b>7,152</b>
CNH / R On 12/12/2014 Foreign Exchange Future			1.82770		1.83500			0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Future			1.84570		1.85460			0.00	0	0
<b>Total CNH / R Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R On 12/12/2014 Foreign Exchange Option	1.76	Call			847.18140	784.842	10.96	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.76	Put			97.18140	107.842	10.96	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.74	Call			1,014.41650	949.255	11.11	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.74	Put			64.41650	72.255	11.11	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.75	Call			927.32800	862.756	10.90	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.75	Put			77.32800	85.756	10.90	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.80	Put			312.92090	347.687	11.17	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.81	Call			798.27900	747.006	11.22	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.81	Put			352.27900	390.006	11.22	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.79	Call			922.48910	865.325	11.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			276.48910	308.325	11.12	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			858.92090	804.687	11.17	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			0.12530		0.13000			0.00	0	0
<b>Total KES / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total KES / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
NGN / R	On	12/12/2014	Foreign Exchange Future			0.06760		0.07000			0.00	0	0
<b>Total NGN / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NGN / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.26610		1.26040			0.00	0	80
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.26700		1.26130			0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>80</b>
<b>Total QUANTO € / \$</b>											<b>0.00</b>	<b>0</b>	<b>80</b>
RAIN	On	12/12/2014	Foreign Exchange Future			21,389.47000		21,462.49000			0.00	0	0
<b>Total RAIN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	12/12/2014	Foreign Exchange Future			4.90730		4.90150			0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Future			4.87510		4.87050			0.00	0	0
<b>Total TRY / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			27.81610	29.475	6.76	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			106.31610	102.175	6.76	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			25.46430	26.941	6.82	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			113.96430	109.641	6.82	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			23.29960	24.605	6.87	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			121.79960	117.305	6.87	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Call			60.96340	64.449	8.52	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			180.46340	179.349	8.52	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			58.39900	61.742	8.57	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			187.89900	186.642	8.57	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			55.94170	59.144	8.61	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			195.44170	194.044	8.61	0.00	0	0
<b>Total TRY / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total TRY / R</b>								0.00	0	0
ZMW / R On 12/12/2014 Foreign Exchange Future			1.75600		1.76000			0.00	0	0
<b>Total ZMW / R Future</b>								0.00	0	0
<b>Total ZMW / R</b>								0.00	0	0
<b>Total Futures</b>								262 321 917.90	22,202	1,407,547
<b>Total Options</b>								21 333 904.87	85,123	1,669,311
<b>Grand Total:</b>								283,655,822.77	107,325	3,076,858