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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/12/2014

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded
\$ / R	On	04/12/2014			11.20700		11.21900			0.00	0
\$ / R	On	08/12/2014			11.21210		11.22240			0.00	0
\$ / R	On	10/12/2014			11.21040		11.22580			0.00	0
\$ / R	On	11/12/2014			11.21220		11.22750			0.00	0
\$ / R	On	12/12/2014			11.21390		11.22930			764,473,990.80	68,172
\$ / R	On	15/12/2014			11.21910		11.23530			0.00	0
\$ / R	On	19/12/2014			11.22720		11.24330			0.00	0
\$ / R	On	23/12/2014			11.23530		11.25140			0.00	0
\$ / R	On	05/01/2015			11.26180		11.27750			0.00	0
\$ / R	On	28/01/2015			11.30500		11.32050			2,826,250.00	250
\$ / R	On	25/02/2015			11.35730		11.37280			2,839,325.00	250
\$ / R	On	26/02/2015			11.35910		11.37470			0.00	0
\$ / R	On	27/02/2015			11.36100		11.37650			0.00	0
\$ / R	On	16/03/2015			11.39330		11.40900			241,856,972.40	21,228
\$ / R	On	27/03/2015			11.41470		11.43030			2,853,675.00	250
\$ / R	On	01/04/2015			11.42440		11.44000			0.00	0
\$ / R	On	28/04/2015			11.47680		11.49220			2,869,200.00	250
\$ / R	On	27/05/2015			11.53320		11.54840			2,883,300.00	250
\$ / R	On	12/06/2015			11.56430		11.57940			54,583,496.00	4,720

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**Open  
Interest**

0  
0  
800  
4,000  
905,212  
0  
0  
440  
0  
3,432  
2,671  
0  
1,263  
146,929  
2,685  
0  
2,700  
1,625  
26,066

Contract Details		Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded
\$ / R	On 26/06/2015			Foreign Exchange Future		11.59190			2,897,975.00	250
\$ / R	On 29/07/2015			Foreign Exchange Future		11.65700			2,914,250.00	250
\$ / R	On 27/08/2015			Foreign Exchange Future		11.71420			2,928,550.00	250
\$ / R	On 14/09/2015			Foreign Exchange Future		11.74980			411,243.00	35
\$ / R	On 28/09/2015			Foreign Exchange Future		11.77780			2,944,450.00	250
\$ / R	On 28/10/2015			Foreign Exchange Future		11.83770			2,959,425.00	250
\$ / R	On 25/11/2015			Foreign Exchange Future		11.89370			5,946,850.00	500
\$ / R	On 11/12/2015			Foreign Exchange Future		11.92580			0.00	0
\$ / R	On 21/12/2015			Foreign Exchange Future		11.94650			2,986,625.00	250
\$ / R	On 14/03/2016			Foreign Exchange Future		12.12000			0.00	0
<b>Total \$ / R Future</b>									<b>1,099,175,577.20</b>	<b>97,405</b>
\$ / R	On 04/12/2014	11.05	Call	Foreign Exchange Option		170.48880	157.000	16.42	0.00	0
\$ / R	On 04/12/2014	11.05	Put	Foreign Exchange Option		1.48880	0.000	16.42	0.00	0
\$ / R	On 08/12/2014	11.02	Call	Foreign Exchange Option		210.46950	198.223	12.39	0.00	0
\$ / R	On 08/12/2014	11.02	Put	Foreign Exchange Option		8.06950	6.123	12.39	0.00	0
\$ / R	On 10/12/2014	10.78	Call	Foreign Exchange Option		448.12440	432.119	15.12	0.00	0
\$ / R	On 10/12/2014	10.78	Put	Foreign Exchange Option		2.32440	1.719	15.12	0.00	0
\$ / R	On 11/12/2014	11.07	Call	Foreign Exchange Option		183.88990	168.007	12.49	0.00	0
\$ / R	On 11/12/2014	11.07	Put	Foreign Exchange Option		26.38990	25.807	12.49	0.00	0
\$ / R	On 12/12/2014	9.00	Call	Foreign Exchange Option		2,229.30000	2,213.900	15.40	0.00	0
\$ / R	On 12/12/2014	9.00	Put	Foreign Exchange Option		0.00000	0.000	15.40	0.00	0
\$ / R	On 12/12/2014	9.09	Call	Foreign Exchange Option		2,139.30000	2,123.900	15.65	0.00	0
\$ / R	On 12/12/2014	9.09	Put	Foreign Exchange Option		0.00000	0.000	15.65	0.00	0
\$ / R	On 12/12/2014	9.50	Call	Foreign Exchange Option		1,729.30000	1,713.900	16.78	0.00	0
\$ / R	On 12/12/2014	9.50	Put	Foreign Exchange Option		0.00000	0.000	16.78	0.00	0
\$ / R	On 12/12/2014	9.56	Call	Foreign Exchange Option		1,669.30000	1,653.900	16.95	0.00	0
\$ / R	On 12/12/2014	9.56	Put	Foreign Exchange Option		0.00000	0.000	16.95	0.00	0
\$ / R	On 12/12/2014	8.55	Call	Foreign Exchange Option		2,679.30000	2,663.900	15.40	0.00	0
\$ / R	On 12/12/2014	8.55	Put	Foreign Exchange Option		0.00000	0.000	15.40	0.00	0
\$ / R	On 12/12/2014	9.78	Call	Foreign Exchange Option		1,449.30000	1,433.900	17.56	0.00	0
\$ / R	On 12/12/2014	9.78	Put	Foreign Exchange Option		0.00000	0.000	17.56	0.00	0
\$ / R	On 12/12/2014	9.88	Call	Foreign Exchange Option		1,349.30010	1,333.900	17.83	0.00	0
\$ / R	On 12/12/2014	9.88	Put	Foreign Exchange Option		0.00010	0.000	17.83	0.00	0
\$ / R	On 12/12/2014	9.44	Call	Foreign Exchange Option		1,789.30000	1,773.900	16.62	0.00	0
\$ / R	On 12/12/2014	9.44	Put	Foreign Exchange Option		0.00000	0.000	16.62	0.00	0
\$ / R	On 12/12/2014	10.05	Call	Foreign Exchange Option		1,179.30400	1,163.902	18.30	0.00	0
\$ / R	On 12/12/2014	10.05	Put	Foreign Exchange Option		0.00400	0.002	18.30	0.00	0
\$ / R	On 12/12/2014	10.10	Call	Foreign Exchange Option		1,129.30940	1,113.904	18.44	0.00	0
\$ / R	On 12/12/2014	10.10	Put	Foreign Exchange Option		0.00940	0.004	18.44	0.00	0
\$ / R	On 12/12/2014	9.60	Call	Foreign Exchange Option		1,629.30000	1,613.900	17.06	0.00	0
\$ / R	On 12/12/2014	9.60	Put	Foreign Exchange Option		0.00000	0.000	17.06	0.00	0
\$ / R	On 12/12/2014	10.34	Call	Foreign Exchange Option		889.40370	873.961	17.38	0.00	0
\$ / R	On 12/12/2014	10.34	Put	Foreign Exchange Option		0.10370	0.061	17.38	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			879.41280	863.967	17.32	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			0.11280	0.067	17.32	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,229.30160	1,213.901	18.17	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			0.00160	0.001	18.17	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			849.44510	833.989	17.13	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			0.14510	0.089	17.13	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			829.47150	814.007	17.01	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			0.17150	0.107	17.01	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			929.37410	913.942	17.64	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			0.07410	0.042	17.64	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			779.56040	764.069	16.69	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			0.26040	0.169	16.69	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			739.66320	724.144	16.44	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			0.36320	0.244	16.44	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			869.42270	853.974	17.26	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			0.12270	0.074	17.26	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			709.76570	694.221	16.25	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			0.46570	0.321	16.25	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			679.89660	664.321	16.06	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			0.59660	0.421	16.06	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			789.53960	774.054	16.76	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			0.23960	0.154	16.76	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			600.44840	584.766	15.56	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			1.14840	0.865	15.56	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			531.31950	515.506	15.12	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			2.01950	1.606	15.12	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			729.69460	714.167	16.38	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			0.39460	0.267	16.38	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			492.03500	476.138	14.83	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			2.73500	2.238	14.83	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			482.24980	466.331	14.76	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			2.94980	2.431	14.76	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			630.19930	614.562	15.75	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			0.89930	0.662	15.75	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			433.59580	417.564	14.40	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			4.29580	3.664	14.40	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Call			423.92920	407.875	14.33	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Put			4.62920	3.975	14.33	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			501.83570	485.961	14.90	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			2.53570	2.061	14.90	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			404.67290	388.575	14.18	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			5.37290	4.675	14.18	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			385.53160	369.393	14.04	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			6.23160	5.493	14.04	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			452.99760	437.012	14.54	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			3.69760	3.112	14.54	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			338.29340	322.075	13.68	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			8.99340	8.175	13.68	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			310.47460	294.237	13.46	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			11.17460	10.337	13.46	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			414.28760	398.212	14.26	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			4.98760	4.312	14.26	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			292.19650	275.965	13.32	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			12.89650	12.065	13.32	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			283.14820	266.926	13.25	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			13.84820	13.026	13.25	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			376.00900	359.851	13.97	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			6.70900	5.951	13.97	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.04	Call			213.46290	197.553	12.67	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.04	Put			24.16290	23.653	12.67	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			196.95740	181.214	12.53	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			27.65740	27.314	12.53	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Call			301.30660	285.070	13.39	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Put			12.00660	11.170	13.39	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Call			173.04950	157.644	12.31	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Put			33.74950	33.744	12.31	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			165.32880	150.063	12.24	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			36.02880	36.163	12.24	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			247.64800	231.521	12.96	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			18.34800	17.621	12.96	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Call			142.99190	128.230	12.02	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Put			43.69190	44.330	12.02	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			128.84400	114.496	11.88	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			49.54400	50.596	11.88	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			188.86930	173.226	12.45	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			29.56930	29.326	12.45	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Call			68.63460	57.355	11.16	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Put			89.33460	93.455	11.16	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.26	Call			64.72690	53.761	11.23	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.26	Put			95.42690	99.861	11.23	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			157.74180	142.629	12.17	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			38.44180	38.728	12.17	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.31	Call			47.92560	38.561	11.62	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.31	Put			128.62560	134.661	11.62	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Call			42.36900	33.641	11.78	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Put			143.06900	149.741	11.78	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			96.40090	83.380	11.52	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			67.10090	69.480	11.52	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.39	Call			29.04070	22.123	12.24	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.39	Put			189.74070	198.223	12.24	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			27.24250	20.607	12.32	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			197.94250	206.707	12.32	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Call			50.94070	41.256	11.54	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Put			121.64070	127.356	11.54	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			14.25180	10.022	13.09	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			284.95180	296.122	13.09	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			10.28030	6.965	13.48	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			330.98030	343.064	13.48	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			39.81500	31.401	11.85	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			150.51500	157.500	11.85	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			6.10630	3.896	14.10	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			406.80630	419.996	14.10	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			5.72360	3.624	14.17	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			416.42360	429.724	14.17	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Call			18.49490	13.396	12.78	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Put			249.19490	259.496	12.78	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Call			2.35060	1.342	15.26	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Put			553.05060	567.442	15.26	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			1.54810	0.842	16.04	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Put			632.24810	646.942	16.04	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			6.95230	4.503	13.94	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			387.65230	400.603	13.94	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Call			1.07260	0.560	16.88	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Put			711.77260	726.659	16.88	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			1.02650	0.533	16.98	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			721.72650	736.633	16.98	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Call			2.83580	1.655	15.03	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Put			523.53580	537.755	15.03	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			0.79530	0.401	17.61	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			781.49530	796.501	17.61	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			0.55700	0.269	18.55	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			871.25700	886.369	18.55	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Call			1.28420	0.684	16.46	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Put			671.98420	686.784	16.46	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			0.28020	0.125	20.64	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,070.98020	1,086.225	20.64	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			0.14120	0.058	22.49	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,270.84120	1,286.158	22.49	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			0.82900	0.420	17.50	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			771.52900	786.520	17.50	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			0.02380	0.008	27.03	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			1,830.72380	1,846.108	27.03	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			0.01520	0.005	28.49	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,010.71520	2,026.105	28.49	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			0.28900	0.130	20.54	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,060.98900	1,076.230	20.54	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			0.01460	0.005	32.72	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,370.71460	2,386.105	32.72	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			0.12030	0.048	45.47	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			2,970.82030	2,986.148	45.47	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			0.02790	0.010	26.54	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,770.72790	1,786.110	26.54	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			0.12990	0.053	46.11	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,000.82990	3,016.153	46.11	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.18710	0.078	55.03	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,610.88710	3,626.178	55.03	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			0.01450	0.005	28.65	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,030.71450	2,046.105	28.65	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,229.30000	3,213.900	15.40	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.00000	0.000	15.40	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,779.30000	2,763.900	15.40	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.00000	0.000	15.40	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,729.30000	2,713.900	15.40	0.00	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.00000	0.000	15.40	0.00	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			441.13880	424.551	13.40	0.00	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			5.83880	5.451	13.40	0.00	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.12	Call			162.29140	147.650	11.57	0.00	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.12	Put			46.99140	48.551	11.57	0.00	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Call			141.14920	127.121	11.40	0.00	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Put			55.84920	58.021	11.40	0.00	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Call			1.48950	0.914	16.04	0.00	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Put			756.18950	771.814	16.04	0.00	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			0.03850	0.018	32.18	0.00	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,564.73850	2,580.918	32.18	0.00	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Call			153.63370	140.447	11.42	0.00	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Put			70.33370	73.247	11.42	0.00	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Call			73.22510	63.895	11.38	0.00	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Put			149.92510	156.695	11.38	0.00	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,951.40000	2,935.300	18.64	0.00	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	18.64	0.00	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			142.82650	130.840	11.00	0.00	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			91.42650	95.540	11.00	0.00	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.40	Call			100.89300	92.803	11.36	185,605.40	2,000
\$ / R	On	05/01/2015	Foreign Exchange Option	11.40	Put			223.39300	231.003	11.36	462,005.40	2,000
\$ / R	On	05/01/2015	Foreign Exchange Option	11.04	Call			291.48640	278.001	10.63	0.00	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.04	Put			53.98640	56.201	10.63	0.00	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.28	Call			145.61570	135.601	10.86	0.00	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.28	Put			148.11570	153.801	10.86	307,602.60	2,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.45	Call			0.00000	138.841	11.53	34,710.15	250
\$ / R	On	28/01/2015	Foreign Exchange Option	11.45	Put			0.00000	283.841	11.53	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			1.06270	0.919	21.71	0.00	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			2,950.56270	2,965.919	21.71	0.00	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			549.02700	534.598	10.50	0.00	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			28.52700	29.598	10.50	0.00	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.15	Call			0.00000	275.212	10.79	0.00	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.15	Put			0.00000	120.212	10.79	30,053.08	250
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			256.88480	245.894	10.83	0.00	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			136.38480	140.894	10.83	0.00	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			3,020.52740	3,005.025	21.77	0.00	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.02740	0.025	21.77	0.00	0
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			1.44910	1.302	19.09	0.00	0
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,128.64910	3,144.002	19.09	0.00	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			616.44460	602.452	10.45	0.00	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			43.64460	45.152	10.45	0.00	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Call			0.00000	351.446	10.90	0.00	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Put			0.00000	144.146	10.90	36,036.48	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Call			0.00000	161.408	12.15	40,351.90	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Put			0.00000	404.108	12.15	0.00	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			365.53130	354.042	10.90	0.00	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			140.83130	144.942	10.90	0.00	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,074.81340	3,059.210	19.73	0.00	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.11340	0.110	19.73	0.00	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			328.06610	317.282	11.05	0.00	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			171.56610	176.282	11.05	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			714.34530	724.794	13.72	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			69.40880	66.094	15.73	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			1,160.40880	1,172.794	15.73	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			63.72600	60.636	16.04	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			1,234.72600	1,247.336	16.04	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			61.62600	58.619	16.14	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			367.43430	374.971	11.99	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			211.06860	203.289	12.18	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			402.06860	409.989	12.18	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			149.88260	143.798	13.14	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			590.88260	600.498	13.14	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			123.34530	118.094	13.72	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			308.23590	315.049	11.64	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			243.02730	234.467	11.79	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			334.02730	341.167	11.79	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			229.65320	221.412	11.95	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			360.65320	368.112	11.95	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			226.43430	218.271	11.99	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Put			195.98520	200.984	11.16	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			328.55200	318.284	11.25	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			219.55200	224.984	11.25	0.00	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			280.21430	270.824	11.41	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			271.21430	277.524	11.41	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			257.23590	248.349	11.64	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			104.35400	107.421	10.77	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			496.46760	483.908	10.79	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			107.46760	110.608	10.79	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Call			371.58390	360.626	11.12	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Put			182.58390	187.326	11.12	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Call			354.98520	344.284	11.16	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			73.98840	76.302	10.59	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			517.30810	504.531	10.74	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			98.30810	101.231	10.74	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			510.30030	497.595	10.76	2,487,973.50	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			101.30030	104.295	10.76	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			503.35400	490.721	10.77	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			46.70180	48.221	10.61	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			671.56060	657.563	10.57	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			52.56060	54.263	10.57	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			663.11640	649.167	10.56	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			54.11640	55.867	10.56	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			582.98840	569.602	10.59	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			21.09240	21.784	10.84	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			920.81470	905.830	10.84	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			21.81470	22.530	10.84	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			749.14840	734.760	10.66	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			40.14840	41.460	10.66	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			705.70180	691.521	10.61	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,315.58600	1,300.070	11.79	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			6.58600	6.770	11.79	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,100.19990	1,084.861	11.01	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			11.19990	11.561	11.01	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			930.09240	915.084	10.84	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,591.01250	7,606.711	23.92	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,409.22030	3,393.517	21.07	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.22030	0.217	21.07	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,807.45280	2,822.182	21.74	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,410.18660	2,394.490	16.94	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			1.18660	1.190	16.94	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,911.50590	1,895.839	14.63	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			2.50590	2.539	14.63	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.01250	0.011	23.92	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,262.62600	1,275.319	16.14	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			41.02880	38.882	17.49	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,632.02880	1,645.582	17.49	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			39.09460	37.033	17.67	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,680.09460	1,693.733	17.67	0.00	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			16.45280	15.482	21.74	0.00	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			232.87790	224.997	12.25	0.00	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			412.57790	420.297	12.25	0.00	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			0.00000	173.752	13.00	43,437.95	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			0.00000	569.052	13.00	0.00	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			19.95050	18.925	24.68	0.00	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			0.00000	165.095	11.09	41,273.68	250
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,439.65050	3,454.225	24.68	0.00	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			691.57020	677.819	10.72	0.00	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			61.27020	63.119	10.72	0.00	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			510.91440	498.613	10.88	0.00	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			120.61440	123.914	10.88	0.00	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			0.00000	429.795	11.09	0.00	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			423.80780	412.698	11.17	0.00	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			183.80780	188.298	11.17	0.00	0
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			115.66620	111.097	14.57	0.00	0
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			915.66620	926.697	14.57	0.00	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			35.25110	33.879	25.19	0.00	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,693.05110	3,707.079	25.19	0.00	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			767.54630	754.148	10.81	0.00	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			75.34630	77.348	10.81	0.00	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			0.00000	504.816	11.07	0.00	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			0.00000	178.016	11.07	44,503.93	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			0.00000	191.814	13.56	47,953.48	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			0.00000	715.014	13.56	0.00	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			42.67680	41.250	24.97	0.00	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,974.27680	3,988.050	24.97	0.00	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			0.00000	570.484	11.07	0.00	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			0.00000	187.284	11.07	46,821.08	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			271.62180	264.626	13.11	0.00	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			111.82960	114.490	10.65	0.00	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			623.22180	631.426	13.11	0.00	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			0.00000	200.959	14.16	50,239.65	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			0.00000	877.759	14.16	0.00	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			833.30810	820.166	10.82	0.00	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			84.90810	86.965	10.82	0.00	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			720.22960	707.691	10.65	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			712.11810	699.963	10.70	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			132.71810	135.663	10.70	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			659.77180	648.055	10.88	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			160.37180	163.755	10.88	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			532.01070	521.564	11.39	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			79.54390	81.381	10.98	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			912.15880	898.965	10.95	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			82.75880	84.665	10.95	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			870.66500	857.654	10.90	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			91.26500	93.354	10.90	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,754.29740	1,766.120	17.23	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			98.57130	95.671	17.94	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,979.17130	1,991.371	17.94	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			325.58390	317.978	12.78	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			556.18390	563.678	12.78	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			928.94390	915.681	10.98	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			1,219.82890	1,230.366	15.46	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			130.97060	127.279	16.58	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,551.57060	1,562.979	16.58	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			393.74190	385.039	12.08	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			414.34190	420.739	12.08	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			113.69740	110.420	17.23	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			542.01260	549.408	12.71	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			328.48200	320.827	12.75	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			549.08200	556.527	12.75	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			647.18370	635.579	10.93	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			167.78370	171.279	10.93	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			169.22890	164.666	15.46	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			252.61070	257.264	11.39	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			481.52440	471.666	11.62	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			302.12440	307.366	11.62	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			727.39610	715.146	10.72	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			127.99610	130.846	10.72	0.00	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			331.41260	323.708	12.71	0.00	0
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			0.00000	207.319	14.86	51,829.73	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			0.00000	1,075.419	14.86	0.00	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			48.15070	46.751	24.87	0.00	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,321.65070	4,334.851	24.87	0.00	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			902.21400	889.640	10.93	0.00	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			95.71400	97.740	10.93	0.00	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			0.00000	637.237	11.08	0.00	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			0.00000	195.337	11.08	48,834.23	250
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			0.00000	708.699	11.08	0.00	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			0.00000	201.699	11.08	50,424.83	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			0.00000	219.995	15.51	54,998.70	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			0.00000	1,272.995	15.51	0.00	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			56.22100	54.828	24.44	0.00	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,535.72100	4,547.828	24.44	0.00	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			975.65840	964.028	11.00	0.00	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			105.15840	107.028	11.00	0.00	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			63.04010	61.672	24.51	0.00	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,836.24010	4,847.472	24.51	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,038.57690	1,027.701	11.02	0.00	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			111.77690	113.501	11.02	0.00	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			0.00000	766.571	10.96	0.00	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			0.00000	202.371	10.96	50,592.73	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			0.00000	225.901	16.12	56,475.30	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			0.00000	1,481.701	16.12	0.00	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			243.23980	239.176	16.30	0.00	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,541.23980	1,549.376	16.30	0.00	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			151.69680	149.055	21.15	0.00	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,969.69680	2,979.255	21.15	0.00	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			624.34040	616.180	11.90	0.00	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			372.34040	376.380	11.90	0.00	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			443.89970	437.411	13.25	0.00	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			681.89970	687.611	13.25	0.00	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			327.41880	322.263	14.72	0.00	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			1,065.41880	1,072.463	14.72	0.00	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			922.88820	912.905	11.00	0.00	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			160.88820	163.105	11.00	0.00	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			633.57620	625.342	11.85	0.00	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			361.57620	365.542	11.85	0.00	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			628.94170	620.744	11.88	0.00	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			366.94170	370.944	11.88	0.00	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,277.88690	1,266.814	11.14	0.00	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			75.88690	77.014	11.14	0.00	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,242.31600	1,231.313	11.06	0.00	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			80.31600	81.513	11.06	0.00	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			937.82560	927.782	11.01	0.00	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			155.82560	157.982	11.01	0.00	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,109.07600	1,098.541	11.08	0.00	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			119.07600	120.740	11.08	0.00	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			0.00000	838.386	11.08	0.00	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			0.00000	210.586	11.08	52,646.60	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			0.00000	233.753	16.81	58,438.15	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			0.00000	1,725.953	16.81	0.00	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			70.64320	69.266	24.35	0.00	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,080.64320	5,091.466	24.35	0.00	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			0.00000	905.417	11.19	0.00	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			0.00000	217.717	11.19	54,429.28	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			0.00000	242.546	17.46	60,636.60	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			0.00000	1,964.846	17.46	0.00	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			82.44130	80.969	24.25	0.00	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,212.54130	5,223.269	24.25	0.00	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,174.23810	1,163.701	11.11	0.00	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			124.33810	126.001	11.11	0.00	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			77.95280	76.611	24.05	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,622.15280	5,632.911	24.05	0.00	0	
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,233.32410	1,222.858	11.09	0.00	0	
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			127.52410	129.158	11.09	0.00	0	
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			0.00000	966.007	11.25	0.00	0	
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			0.00000	222.307	11.25	55,576.78	250	
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			0.00000	250.082	18.08	62,520.53	250	
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			0.00000	2,206.382	18.08	0.00	0	
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			363.71970	358.917	16.20	0.00	0	
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,525.51970	1,533.116	16.20	0.00	0	
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			349.09000	344.446	16.45	0.00	0	
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,610.89000	1,618.645	16.45	0.00	0	
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			0.00000	312.464	17.02	23,091,104.38	73,900	
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			0.00000	1,826.664	17.02	0.00	0	
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,153.73970	1,143.391	11.19	0.00	0	
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			165.53970	167.591	11.19	0.00	0	
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,117.14480	1,106.929	11.22	0.00	0	
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			178.94480	181.129	11.22	0.00	0	
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			0.00000	968.331	11.35	35,779,834.15	36,950	
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			0.00000	242.531	11.35	0.00	0	
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,805.49080	2,793.275	14.01	0.00	0	
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			17.29080	17.475	14.01	0.00	0	
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,755.76210	2,743.554	13.80	0.00	0	
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			17.56210	17.754	13.80	0.00	0	
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,706.03620	2,693.836	13.60	0.00	0	
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			17.83620	18.036	13.60	0.00	0	
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			0.00000	1,024.131	11.34	0.00	0	
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			0.00000	227.631	11.34	56,907.80	250	
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			0.00000	253.665	18.63	63,416.33	250	
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			0.00000	2,457.165	18.63	0.00	0	
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			77.50420	76.182	24.05	0.00	0	
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,988.30420	5,999.682	24.05	0.00	0	
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,290.43960	1,279.467	11.13	0.00	0	
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			131.23960	132.967	11.13	0.00	0	
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,041.01020	1,030.944	11.34	0.00	0	
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			221.81020	224.444	11.34	0.00	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			769.05730	759.831	13.40	0.00	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			693.55730	699.831	13.40	0.00	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			775.92970	766.641	13.34	0.00	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			680.42970	686.641	13.34	0.00	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			772.48440	763.227	13.37	0.00	0	
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			686.98440	693.227	13.37	0.00	0	
<b>Total \$ / R Option</b>											<b>63,507,234.33</b>	<b>127,850</b>	:
<b>Total \$ / R</b>											<b>1,162,682,811.53</b>	<b>225,255</b>	:

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded
\$ / R MAXI On	12/12/2014	Foreign Exchange Future			11.21390		11.22930			336,417.00	30
\$ / R MAXI On	16/03/2015	Foreign Exchange Future			11.39330		11.40900			113,933.00	10
\$ / R MAXI On	12/06/2015	Foreign Exchange Future			11.56430		11.57940			0.00	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Future			11.74980		11.76200			0.00	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Future			11.92580		11.93820			0.00	0
<b>Total \$ / R MAXI Future</b>										<b>450,350.00</b>	<b>40</b>
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Put			15,051.50380	15,750.052	11.85	0.00	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Call			3,740.22620	2,929.741	11.93	0.00	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Put			15,810.22620	16,539.741	11.93	0.00	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Call			3,512.44830	2,732.473	12.01	0.00	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put			16,582.44830	17,342.473	12.01	0.00	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Call			51,165.06360	49,579.657	14.98	0.00	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Put			235.06360	189.657	14.98	0.00	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Call			3,981.50380	3,140.052	11.85	0.00	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call			44,355.35360	43,160.681	10.92	0.00	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put			13,455.35360	13,830.681	10.92	0.00	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call			43,721.58610	42,534.867	10.94	0.00	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put			13,821.58610	14,204.867	10.94	0.00	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Call			33,894.06900	32,849.836	11.21	0.00	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Put			20,994.06900	21,519.836	11.21	0.00	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call			44,995.49860	43,792.935	10.90	0.00	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put			13,095.49860	13,462.935	10.90	0.00	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			24,792.18370	25,251.615	11.37	0.00	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call			53,202.01730	52,157.325	11.39	0.00	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put			25,262.01730	25,727.325	11.39	0.00	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call			52,676.22280	51,637.411	11.41	0.00	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put			25,736.22280	26,207.411	11.41	0.00	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call			53,732.18370	52,681.615	11.37	0.00	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			48,781.54970	49,257.610	12.42	0.00	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			54,765.17290	54,014.207	12.36	0.00	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			47,565.17290	48,034.207	12.36	0.00	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			54,371.72230	53,624.274	12.39	0.00	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			48,171.72230	48,644.274	12.39	0.00	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			53,981.54970	53,237.610	12.42	0.00	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			66,474.76780	65,711.226	12.82	0.00	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			56,654.76780	57,131.226	12.82	0.00	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			66,111.29230	65,350.689	12.85	0.00	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			57,291.29230	57,770.689	12.85	0.00	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			65,751.09650	64,993.420	12.88	0.00	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			57,931.09650	58,413.420	12.88	0.00	0
<b>Total \$ / R MAXI Option</b>										<b>0.00</b>	<b>0</b>

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded
<b>Total \$ / R MAXI</b>										<b>450,350.00</b>	<b>40</b>
£ / R	On	12/12/2014			17.57270		17.61330			8,874,213.50	505
£ / R	On	23/01/2015			17.69730		17.73830			0.00	0
£ / R	On	16/03/2015			17.84210		17.88420			1,962,631.00	110
£ / R	On	12/06/2015			18.09630		18.13750			180,963.00	10
£ / R	On	14/09/2015			18.37380		18.40970			0.00	0
£ / R	On	11/12/2015			18.64030		18.67450			0.00	0
<b>Total £ / R Future</b>										<b>11,017,807.50</b>	<b>625</b>
£ / R	On	12/12/2014		19.19	Call		0.10570	0.034	17.26	0.00	0
£ / R	On	12/12/2014		19.19	Put		1,576.80570	1,617.334	17.26	0.00	0
£ / R	On	12/12/2014		19.34	Call		0.05440	0.016	17.79	0.00	0
£ / R	On	12/12/2014		19.34	Put		1,726.75440	1,767.316	17.79	0.00	0
£ / R	On	12/12/2014		17.55	Call		156.75890	127.081	11.12	0.00	0
£ / R	On	12/12/2014		17.45	Call		225.98360	191.797	11.67	0.00	0
£ / R	On	12/12/2014		17.45	Put		62.68360	69.097	11.67	0.00	0
£ / R	On	12/12/2014		17.54	Call		163.18510	132.988	11.18	0.00	0
£ / R	On	12/12/2014		17.54	Put		89.88510	100.288	11.18	0.00	0
£ / R	On	12/12/2014		17.56	Call		150.45340	121.309	11.07	0.00	0
£ / R	On	12/12/2014		17.56	Put		97.15340	108.609	11.07	0.00	0
£ / R	On	12/12/2014		18.50	Call		2.66540	1.288	14.84	0.00	0
£ / R	On	12/12/2014		18.50	Put		889.36540	928.588	14.84	0.00	0
£ / R	On	12/12/2014		17.35	Call		304.60360	267.354	12.21	0.00	0
£ / R	On	12/12/2014		17.35	Put		41.30360	44.654	12.21	0.00	0
£ / R	On	12/12/2014		17.55	Put		93.45890	104.381	11.12	0.00	0
£ / R	On	23/01/2015		21.04	Call		2.24430	1.835	17.93	0.00	0
£ / R	On	23/01/2015		21.04	Put		3,303.94430	3,344.535	17.93	0.00	0
£ / R	On	23/01/2015		21.70	Call		1.59800	1.306	20.03	0.00	0
£ / R	On	23/01/2015		21.70	Put		3,963.29800	4,004.006	20.03	0.00	0
£ / R	On	23/01/2015		21.72	Call		1.59320	1.302	20.11	0.00	0
£ / R	On	23/01/2015		21.72	Put		3,983.29320	4,024.002	20.11	0.00	0
£ / R	On	23/01/2015		19.09	Call		25.39020	21.693	12.98	0.00	0
£ / R	On	23/01/2015		19.09	Put		1,377.09020	1,414.393	12.98	0.00	0
£ / R	On	23/01/2015		19.10	Call		25.05940	21.406	13.02	0.00	0
£ / R	On	23/01/2015		19.10	Put		1,386.75940	1,424.106	13.02	0.00	0
£ / R	On	23/01/2015		19.11	Call		24.73410	21.123	13.05	0.00	0
£ / R	On	23/01/2015		19.11	Put		1,396.43410	1,433.824	13.05	0.00	0
£ / R	On	23/01/2015		18.22	Call		113.78430	101.119	10.97	0.00	0
£ / R	On	23/01/2015		18.22	Put		595.48430	623.819	10.97	0.00	0
£ / R	On	23/01/2015		18.50	Call		64.90460	56.649	11.34	0.00	0
£ / R	On	23/01/2015		18.50	Put		826.60460	859.349	11.34	0.00	0
£ / R	On	23/01/2015		18.63	Call		49.53440	42.873	11.51	0.00	0
£ / R	On	23/01/2015		18.63	Put		941.23440	975.573	11.51	0.00	0
£ / R	On	16/03/2015		19.25	Put		1,465.56880	1,499.846	13.26	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			95.39890	87.856	13.30	0.00	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,501.19890	1,535.756	13.30	0.00	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			94.33620	86.861	13.32	0.00	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,510.13620	1,544.761	13.32	0.00	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,247.75810	1,280.072	12.94	0.00	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			93.28530	85.878	13.33	0.00	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,519.08530	1,553.778	13.33	0.00	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Call			64.51750	59.056	13.74	0.00	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Put			1,820.31750	1,856.955	13.74	0.00	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Call			99.76880	91.946	13.26	0.00	0
£ / R	On	16/03/2015	Foreign Exchange Option	16.72	Call			1,227.51370	1,189.560	11.04	0.00	0
£ / R	On	16/03/2015	Foreign Exchange Option	16.72	Put			63.31370	67.460	11.04	0.00	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Call			978.63650	942.772	10.43	0.00	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Put			94.43650	100.672	10.43	0.00	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			131.95810	122.172	12.94	0.00	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,107.13510	1,132.104	13.00	0.00	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			392.21810	376.065	13.02	0.00	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,114.71810	1,139.765	13.02	0.00	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			397.07410	380.764	12.98	0.00	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,099.57410	1,124.464	12.98	0.00	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			394.63510	378.404	13.00	0.00	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,430.22300	7,394.334	18.58	0.00	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.52300	0.534	18.58	0.00	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			618.54630	601.954	13.04	0.00	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,148.84630	1,168.154	13.04	0.00	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			615.70530	599.171	13.05	0.00	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,156.00530	1,175.371	13.05	0.00	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			612.88010	596.405	13.07	0.00	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,163.18010	1,182.605	13.07	0.00	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			858.72000	872.789	12.59	0.00	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,029.18870	1,009.113	12.61	0.00	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			864.68870	878.813	12.61	0.00	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,037.26940	1,017.083	12.58	0.00	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			852.76940	866.783	12.58	0.00	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,033.22000	1,013.089	12.59	0.00	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>
<b>Total £ / R</b>											<b>11,017,807.50</b>	<b>625</b>
¥ / R	On	12/12/2014	Foreign Exchange Future			0.09360		0.09383			0.00	0
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09521		0.09546			0.00	0
¥ / R	On	12/06/2015	Foreign Exchange Future			0.09674		0.09699			0.00	0
¥ / R	On	14/09/2015	Foreign Exchange Future			0.09845		0.09867			0.00	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			0.45960	0.189	16.08	0.00	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			617.25960	640.089	16.08	0.00	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			0.00300	0.001	25.34	0.00	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			1,616.80300	1,639.901	25.34	0.00	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			0.00260	0.001	37.97	0.00	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			2,616.80260	2,639.901	37.97	0.00	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			599.13610	578.304	11.74	0.00	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			53.53610	56.904	11.74	0.00	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			109.98200	102.486	13.55	0.00	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			564.38200	581.086	13.55	0.00	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			21.15680	19.280	16.70	0.00	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,475.55680	1,497.880	16.70	0.00	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			804.47500	784.268	12.96	0.00	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			105.57500	109.868	12.96	0.00	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			272.91620	262.137	14.28	0.00	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			574.01620	587.737	14.28	0.00	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			101.65300	96.816	17.04	0.00	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,402.75300	1,422.416	17.04	0.00	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,045.05610	1,027.480	14.93	0.00	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			178.45610	182.680	14.93	0.00	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			499.79830	488.184	16.12	0.00	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			633.19830	643.384	16.12	0.00	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			255.01870	248.057	18.41	0.00	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,388.41870	1,403.257	18.41	0.00	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>
<b>Total ¥ / R</b>											<b>0.00</b>	<b>0</b>
€ / R	On	12/12/2014	Foreign Exchange Future			13.90230		13.82970			14,013,518.40	1,008
€ / R	On	16/03/2015	Foreign Exchange Future			14.13450		14.06110			0.00	0
€ / R	On	12/06/2015	Foreign Exchange Future			14.35800		14.28280			2,153,700.00	150
€ / R	On	14/09/2015	Foreign Exchange Future			14.60630		14.52630			0.00	0
€ / R	On	11/12/2015	Foreign Exchange Future			14.84960		14.76830			0.00	0
<b>Total € / R Future</b>											<b>16,167,218.40</b>	<b>1,158</b>
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			348.45360	411.110	13.57	0.00	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			18.75360	8.810	13.57	0.00	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			191.02750	240.807	12.41	0.00	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			51.32750	28.507	12.41	0.00	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			65.74690	38.148	12.11	0.00	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.90	Call			70.70780	97.599	11.75	0.00	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Put			340.60750	275.724	13.32	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Call			0.37140	0.352	20.81	0.00	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			53.96950	30.239	12.35	0.00	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			176.42940	224.365	12.29	0.00	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			56.72940	32.065	12.29	0.00	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			155.44690	200.448	12.11	0.00	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			1,540.49750	1,467.871	22.43	0.00	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			0.02060	0.013	28.60	0.00	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.90	Put			141.00780	95.299	11.75	0.00	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			45.66590	63.557	12.31	0.00	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			205.96590	151.257	12.31	0.00	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Call			20.30750	28.024	13.32	0.00	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			183.66950	232.539	12.35	0.00	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			2,470.32060	2,397.713	28.60	0.00	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Put			1,320.67140	1,248.052	20.81	0.00	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			0.25370	0.227	21.90	0.00	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			1,460.55370	1,387.927	21.90	0.00	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			0.19750	0.171	22.43	0.00	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			108.44300	122.606	13.27	0.00	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			997.34300	938.106	13.27	0.00	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			102.50340	115.904	13.41	0.00	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			340.96120	379.777	10.76	0.00	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			299.86120	265.277	10.76	0.00	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			75.68600	85.566	14.21	0.00	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			109.67950	124.000	13.24	0.00	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			988.57950	929.501	13.24	0.00	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			107.22320	121.230	13.30	0.00	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			1,006.12320	946.730	13.30	0.00	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			69.67590	78.751	14.44	0.00	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			1,041.40340	981.404	13.41	0.00	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			96.95090	109.633	13.55	0.00	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			1,085.85090	1,025.133	13.55	0.00	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			78.10790	88.311	14.12	0.00	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			1,267.00790	1,203.811	14.12	0.00	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			732.45460	793.123	9.95	0.00	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,294.58600	1,231.066	14.21	0.00	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			73.35910	82.928	14.30	0.00	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,322.25910	1,258.428	14.30	0.00	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			195.86730	169.513	10.47	0.00	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			350.46770	390.025	10.73	0.00	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			289.36770	255.525	10.73	0.00	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			1,368.57590	1,304.251	14.44	0.00	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			59.62720	67.400	14.77	0.00	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,498.52720	1,432.900	14.77	0.00	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			71.35460	58.623	9.95	0.00	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			456.96730	504.013	10.47	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,319.77220	1,262.444	14.11	0.00	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			991.65540	1,053.080	10.18	0.00	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			108.85540	95.080	10.18	0.00	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,328.40580	1,270.957	14.13	0.00	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			209.60770	228.093	13.99	0.00	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,276.80770	1,220.093	13.99	0.00	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			203.95440	221.947	14.09	0.00	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,311.15440	1,253.946	14.09	0.00	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			202.57220	220.443	14.11	0.00	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			201.20580	218.957	14.13	0.00	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			411.09000	439.968	13.58	0.00	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,124.79000	1,073.668	13.58	0.00	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			408.93790	437.671	13.60	0.00	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,132.63790	1,081.371	13.60	0.00	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			406.80150	435.391	13.62	0.00	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,140.50150	1,089.091	13.62	0.00	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			665.80210	704.499	12.87	0.00	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			887.50210	844.899	12.87	0.00	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			659.63360	698.012	12.91	0.00	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			901.33360	858.412	12.91	0.00	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			357.05710	378.310	15.76	0.00	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,088.75710	2,028.710	15.76	0.00	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,148.38290	1,207.713	10.73	0.00	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			280.08290	258.113	10.73	0.00	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			662.70810	701.246	12.89	0.00	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			894.40810	851.646	12.89	0.00	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>
<b>Total € / R</b>											<b>16,167,218.40</b>	<b>1,158</b>
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.39010		9.44590			9,484,001.00	1,010
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.47640		9.53230			47,476,764.00	5,010
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.56160		9.61560			0.00	0
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.65870		9.70730			0.00	0
<b>Total AU\$ / R Future</b>											<b>56,960,765.00</b>	<b>6,020</b>
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			3.73960	1.259	13.74	0.00	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			357.83960	411.159	13.74	0.00	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			0.48760	0.122	15.80	0.00	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			59.34000	32.617	10.37	0.00	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			172.75300	218.054	11.81	0.00	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			1,304.11610	1,359.903	23.07	0.00	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			0.01510	0.003	23.74	0.00	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			1,354.11510	1,409.903	23.74	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			17.21270	7.417	11.91	0.00	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			181.31270	227.317	11.91	0.00	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			604.58760	660.022	15.80	0.00	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			0.01610	0.003	23.07	0.00	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			63.44000	92.517	10.37	0.00	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			20.21000	8.964	11.72	0.00	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			164.31000	208.864	11.72	0.00	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			18.65300	8.154	11.81	0.00	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			65.53640	53.588	10.82	0.00	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			523.23640	567.188	10.82	0.00	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			63.98450	52.278	10.85	0.00	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			531.68450	575.878	10.85	0.00	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			62.46960	51.001	10.88	0.00	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			540.16960	584.601	10.88	0.00	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			756.24680	797.234	11.92	0.00	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			115.04930	101.715	11.87	0.00	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			739.44930	780.115	11.87	0.00	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			113.43450	100.262	11.89	0.00	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			747.83450	788.662	11.89	0.00	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			111.84680	98.834	11.92	0.00	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			189.57920	174.920	12.49	0.00	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			842.27920	876.220	12.49	0.00	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			193.36260	178.451	12.44	0.00	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			826.06260	859.751	12.44	0.00	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			191.45830	176.673	12.46	0.00	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			834.15830	867.974	12.46	0.00	0
<b>Total AU\$ / R Option</b>											<b>0.00</b>	<b>0</b>
<b>Total AU\$ / R</b>											<b>56,960,765.00</b>	<b>6,020</b>
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.85990		9.85480			0.00	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.99590		9.99040			0.00	0
CAD/ R	On	12/06/2015	Foreign Exchange Future			10.12360		10.11760			0.00	0
<b>Total CAD/ R Future</b>											<b>0.00</b>	<b>0</b>
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			12.32670	11.199	8.96	0.00	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			147.52670	141.299	8.96	0.00	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			11.16510	10.056	9.06	0.00	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			156.36510	150.156	9.06	0.00	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			10.11580	9.031	9.17	0.00	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			165.31580	159.131	9.17	0.00	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			157.29500	158.713	9.55	0.00	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			256.89500	252.813	9.55	0.00	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			153.89540	155.273	9.59	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			263.49540	259.373	9.59	0.00	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			150.56620	151.904	9.62	0.00	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			270.16620	266.004	9.62	0.00	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			245.63760	242.312	10.21	0.00	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			363.89290	366.636	10.19	0.00	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			236.29290	233.036	10.19	0.00	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			358.53660	361.246	10.20	0.00	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			240.93660	237.645	10.20	0.00	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			353.23760	355.912	10.21	0.00	0
<b>Total CAD/ R Option</b>											<b>0.00</b>	<b>0</b>
<b>Total CAD/ R</b>											<b>0.00</b>	<b>0</b>
CF CANDCO	n	12/12/2014	Foreign Exchange Future			0.00910		-0.01040			0.00	0
<b>Total CF CANDO CAFC Future</b>											<b>0.00</b>	<b>0</b>
<b>Total CF CANDO CAFC</b>											<b>0.00</b>	<b>0</b>
CF CANDCO	n	12/12/2014	Foreign Exchange Future			1,021.88960		1,034.06740			0.00	0
<b>Total CF CANDO CAFE Future</b>											<b>0.00</b>	<b>0</b>
<b>Total CF CANDO CAFE</b>											<b>0.00</b>	<b>0</b>
CF CANDCO	n	12/12/2014	Foreign Exchange Future			1,121.88950		1,134.06740			0.00	0
<b>Total CF CANDO CAFH Future</b>											<b>0.00</b>	<b>0</b>
<b>Total CF CANDO CAFH</b>											<b>0.00</b>	<b>0</b>
CF CANDCO	n	12/12/2014	Foreign Exchange Future			220.07150		-285.66640			0.00	0
<b>Total CF CANDO CAFJ Future</b>											<b>0.00</b>	<b>0</b>
<b>Total CF CANDO CAFJ</b>											<b>0.00</b>	<b>0</b>
CF CANDCO	n	12/12/2014	Foreign Exchange Future			921.89760		934.07660			0.00	0
<b>Total CF CANDO CAFK Future</b>											<b>0.00</b>	<b>0</b>
<b>Total CF CANDO CAFK</b>											<b>0.00</b>	<b>0</b>
CF CANDCO	n	16/03/2015	Foreign Exchange Future			139.85110		82.89240			0.00	0
<b>Total CF CANDO CAFZ Future</b>											<b>0.00</b>	<b>0</b>
<b>Total CF CANDO CAFZ</b>											<b>0.00</b>	<b>0</b>
CHF / R	On	12/12/2014	Foreign Exchange Future			11.55750		11.49420			0.00	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded
CHF / R	On	16/03/2015	Foreign Exchange Future			11.75480		11.69070			0.00	0
CHF / R	On	12/06/2015	Foreign Exchange Future			11.94500		11.87980			0.00	0
<b>Total CHF / R Future</b>											<b>0.00</b>	<b>0</b>
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Call			1.39860	1.624	17.79	0.00	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Put			747.19860	684.124	17.79	0.00	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Call			1.34110	1.550	17.89	0.00	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Put			757.14110	694.050	17.89	0.00	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Call			1.28640	1.479	17.98	0.00	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			767.08640	703.979	17.98	0.00	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			46.92440	53.197	15.39	0.00	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			1,346.22440	1,288.397	15.39	0.00	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			46.34980	52.544	15.42	0.00	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,355.64980	1,297.744	15.42	0.00	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			45.78360	51.901	15.45	0.00	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			1,365.08360	1,307.101	15.45	0.00	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			439.46070	473.898	12.25	0.00	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			399.66070	368.898	12.25	0.00	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			435.11440	469.302	12.27	0.00	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			405.31440	374.302	12.27	0.00	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			430.80670	464.745	12.29	0.00	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			411.00670	379.745	12.29	0.00	0
<b>Total CHF / R Option</b>											<b>0.00</b>	<b>0</b>
<b>Total CHF / R</b>											<b>0.00</b>	<b>0</b>
CNH / R	On	12/12/2014	Foreign Exchange Future			1.82090		1.82420			0.00	0
CNH / R	On	16/03/2015	Foreign Exchange Future			1.83280		1.83590			0.00	0
CNH / R	On	12/06/2015	Foreign Exchange Future			1.84860		1.85190			0.00	0
<b>Total CNH / R Future</b>											<b>0.00</b>	<b>0</b>
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			844.43150	811.034	14.20	0.00	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			2.43150	2.034	14.20	0.00	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			745.61460	712.159	13.52	0.00	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			3.61460	3.159	13.52	0.00	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			647.45420	613.979	12.84	0.00	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			5.45420	4.979	12.84	0.00	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			221.31090	229.494	10.69	0.00	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			617.14610	595.376	10.72	0.00	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			258.14610	267.375	10.72	0.00	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			557.76500	537.085	10.76	0.00	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			298.76500	309.085	10.76	0.00	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			680.31090	657.494	10.69	0.00	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			653.34010	668.534	11.43	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			660.14710	640.652	11.24	0.00	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			541.14710	554.652	11.24	0.00	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			612.26720	593.631	11.29	0.00	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			593.26720	607.631	11.29	0.00	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			572.34010	554.534	11.43	0.00	0
<b>Total CNH / R Option</b>											<b>0.00</b>	<b>0</b>
<b>Total CNH / R</b>											<b>0.00</b>	<b>0</b>
KES / R	On	12/12/2014	Foreign Exchange Future			0.12410		0.12420			0.00	0
KES / R	On	16/03/2015	Foreign Exchange Future			0.12300		0.12360			0.00	0
<b>Total KES / R Future</b>											<b>0.00</b>	<b>0</b>
<b>Total KES / R</b>											<b>0.00</b>	<b>0</b>
NGN / R	On	12/12/2014	Foreign Exchange Future			0.06220		0.06110			0.00	0
NGN / R	On	16/03/2015	Foreign Exchange Future			0.06130		0.06010			0.00	0
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05650		0.05550			0.00	0
<b>Total NGN / R Future</b>											<b>0.00</b>	<b>0</b>
<b>Total NGN / R</b>											<b>0.00</b>	<b>0</b>
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.23970		1.23160			0.00	0
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.24060		1.23250			0.00	0
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.24160		1.23350			0.00	0
<b>Total QUANTO € / \$ Future</b>											<b>0.00</b>	<b>0</b>
<b>Total QUANTO € / \$</b>											<b>0.00</b>	<b>0</b>
RAIN	On	12/12/2014	Foreign Exchange Future			20,797.54000		20,777.18000			0.00	0
RAIN	On	16/03/2015	Foreign Exchange Future			21,085.58000		21,064.60000			0.00	0
<b>Total RAIN Future</b>											<b>0.00</b>	<b>0</b>
<b>Total RAIN</b>											<b>0.00</b>	<b>0</b>
TRY / R	On	12/12/2014	Foreign Exchange Future			5.00770		5.00160			0.00	0
TRY / R	On	16/03/2015	Foreign Exchange Future			4.99810		4.98730			0.00	0
TRY / R	On	12/06/2015	Foreign Exchange Future			4.98280		4.96970			0.00	0
<b>Total TRY / R Future</b>											<b>0.00</b>	<b>0</b>
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			30.37370	33.920	5.60	0.00	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			8.77370	6.220	5.60	0.00	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			23.28430	26.292	5.39	0.00	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			11.68430	8.592	5.39	0.00	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			17.02420	19.451	5.17	0.00	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			15.42420	11.751	5.17	0.00	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Call			64.34750	69.569	6.21	0.00	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			67.04750	61.469	6.21	0.00	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			59.00320	63.964	6.16	0.00	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			71.70320	65.864	6.16	0.00	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			55.22830	59.929	6.23	0.00	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			77.92830	71.829	6.23	0.00	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			99.57020	105.716	7.61	0.00	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			119.87020	112.916	7.61	0.00	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			95.60970	101.567	7.65	0.00	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			125.90970	118.767	7.65	0.00	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			91.79010	97.562	7.69	0.00	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			132.09010	124.762	7.69	0.00	0
<b>Total TRY / R Option</b>											<b>0.00</b>	<b>0</b>
<b>Total TRY / R</b>											<b>0.00</b>	<b>0</b>
ZMW / R	On	12/12/2014	Foreign Exchange Future			1.75780		1.75540			0.00	0
ZMW / R	On	16/03/2015	Foreign Exchange Future			1.70990		1.70680			0.00	0
ZMW / R	On	12/06/2015	Foreign Exchange Future			1.67370		1.67120			0.00	0
<b>Total ZMW / R Future</b>											<b>0.00</b>	<b>0</b>
<b>Total ZMW / R</b>											<b>0.00</b>	<b>0</b>
<b>Total Futures</b>											<b>1 183 771 718.10</b>	<b>105,248</b>
<b>Total Options</b>											<b>63 507 234.33</b>	<b>127,850</b>
<b>Grand Total:</b>											<b>1,247,278,952.43</b>	<b>233,098</b>