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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/10/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 20/10/2014 Foreign Exchange Future			11.03550		11.06820			0.00	0	1,280
\$ / R On 21/10/2014 Foreign Exchange Future			11.03730		11.07000			0.00	0	0
\$ / R On 22/10/2014 Foreign Exchange Future			11.03910		11.07180			0.00	0	0
\$ / R On 27/10/2014 Foreign Exchange Future			11.04800		11.08080			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			11.05160		11.08440			0.00	0	668
\$ / R On 30/10/2014 Foreign Exchange Future			11.05340		11.08620			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			11.06240		11.09530			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			11.06420		11.09710			0.00	0	0
\$ / R On 10/11/2014 Foreign Exchange Future			11.07310		11.10610			0.00	0	1,338
\$ / R On 12/11/2014 Foreign Exchange Future			11.07670		11.10970			0.00	0	711
\$ / R On 25/11/2014 Foreign Exchange Future			11.10050		11.13380			0.00	0	0
\$ / R On 26/11/2014 Foreign Exchange Future			11.10240		11.13570			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			11.10610		11.13950			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			11.12820		11.16210			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			11.13010		11.16400			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			11.13190		11.16590			410,021,272.70	36,833	972,027
\$ / R On 15/12/2014 Foreign Exchange Future			11.13750		11.17150			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.15350		11.18810			0.00	0	440
\$ / R On 28/01/2015 Foreign Exchange Future			11.22680		11.26330			0.00	0	2,300
\$ / R On 25/02/2015 Foreign Exchange Future			11.28140		11.31860			0.00	0	2,421
\$ / R On 26/02/2015 Foreign Exchange Future			11.28340		11.32060			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/02/2015	Foreign Exchange Future			11.28530		11.32260			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.31850		11.35620			55,324,828.00	4,888	121,308
\$ / R	On	27/03/2015	Foreign Exchange Future			11.33990		11.37790			0.00	0	2,435
\$ / R	On	01/04/2015	Foreign Exchange Future			11.34970		11.38780			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.40320		11.44220			0.00	0	2,450
\$ / R	On	27/05/2015	Foreign Exchange Future			11.46220		11.50210			0.00	0	1,375
\$ / R	On	12/06/2015	Foreign Exchange Future			11.49470		11.53520			23,713,566.10	2,063	19,368
\$ / R	On	26/06/2015	Foreign Exchange Future			11.52320		11.56410			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.59130		11.63330			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.65270		11.69560			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.69080		11.73430			5,845,400.00	500	3,385
\$ / R	On	28/09/2015	Foreign Exchange Future			11.72050		11.76430			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.78470		11.82890			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.84620		11.88940			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			11.88140		11.92390			0.00	0	2,400
\$ / R	On	21/12/2015	Foreign Exchange Future			11.90340		11.94550			0.00	0	0
<b>Total \$ / R Future</b>											<b>494,905,066.80</b>	<b>44,284</b>	<b>1,140,092</b>
\$ / R	On	20/10/2014	Foreign Exchange Option	11.14	Call			31.59920	19.590	11.07	0.00	0	0
\$ / R	On	20/10/2014	Foreign Exchange Option	11.14	Put			103.39920	124.090	11.07	0.00	0	0
\$ / R	On	21/10/2014	Foreign Exchange Option	11.24	Call			16.36670	11.285	12.46	0.00	0	9,000
\$ / R	On	21/10/2014	Foreign Exchange Option	11.24	Put			186.36670	213.985	12.46	0.00	0	0
\$ / R	On	22/10/2014	Foreign Exchange Option	11.21	Call			25.06820	16.875	11.78	0.00	0	5,000
\$ / R	On	22/10/2014	Foreign Exchange Option	11.21	Put			163.26820	187.775	11.78	0.00	0	0
\$ / R	On	27/10/2014	Foreign Exchange Option	11.38	Call			14.76780	12.129	12.70	0.00	0	6,000
\$ / R	On	27/10/2014	Foreign Exchange Option	11.38	Put			313.96780	344.129	12.70	0.00	0	6,000
\$ / R	On	27/10/2014	Foreign Exchange Option	11.26	Call			30.66120	23.771	11.67	0.00	0	0
\$ / R	On	27/10/2014	Foreign Exchange Option	11.26	Put			209.86120	235.771	11.67	0.00	0	6,000
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,784.40010	2,751.600	14.51	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.00010	0.000	14.51	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.15	Call			66.80010	52.608	10.80	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.15	Put			132.40010	151.008	10.80	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			39.31270	31.179	11.57	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			204.91270	229.579	11.57	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.69	Call			3.28780	3.583	15.00	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.69	Put			608.88780	641.983	15.00	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			302.35970	272.609	11.77	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			17.95970	21.009	11.77	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.08	Call			0.00000	75.284	10.27	376,422.00	5,000	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.08	Put			0.00000	103.684	10.27	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			0.01770	0.028	26.81	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,245.61770	2,278.428	26.81	0.00	0	0
\$ / R	On	30/10/2014	Foreign Exchange Option	11.36	Call			24.21110	19.425	12.33	0.00	0	0
\$ / R	On	30/10/2014	Foreign Exchange Option	11.36	Put			298.01110	326.025	12.33	0.00	0	6,000
\$ / R	On	30/10/2014	Foreign Exchange Option	11.50	Call			11.43290	9.686	13.34	0.00	0	6,000
\$ / R	On	30/10/2014	Foreign Exchange Option	11.50	Put			425.23290	456.286	13.34	0.00	0	6,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			936.06630	903.330	14.97	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			0.76630	0.930	14.97	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			3.16250	2.469	14.90	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			817.86250	850.069	14.90	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			75.40760	59.745	10.81	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			178.30760	195.545	10.81	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			364.73450	336.351	11.36	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			17.63450	22.151	11.36	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	11.18	Call			96.82360	80.822	10.74	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	11.18	Put			170.72360	187.722	10.74	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Call			354.34190	324.015	10.15	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Put			24.64190	27.316	10.15	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			372.42360	341.954	9.88	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			38.62360	41.454	9.88	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			0.41710	0.460	20.94	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,476.61710	2,509.960	20.94	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Call			154.91950	136.371	10.56	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Put			169.21950	183.971	10.56	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Call			26.49560	22.703	14.24	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Put			740.79560	770.304	14.24	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,839.51120	2,806.109	21.61	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.01120	0.009	21.61	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			124.54650	109.066	11.08	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			235.04650	252.966	11.08	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			428.85390	397.787	9.92	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			46.75390	49.587	9.92	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			236.14540	212.970	10.36	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			142.14540	152.870	10.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,166.15540	2,132.114	17.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			0.25540	0.214	17.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			2,076.22080	2,042.172	17.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			0.32080	0.272	17.02	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,666.83170	1,632.745	15.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			0.93170	0.845	15.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,606.99410	1,572.902	14.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			1.09410	1.002	14.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,615.97820	2,581.968	19.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.07820	0.068	19.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,387.89630	1,353.793	13.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			1.99630	1.893	13.89	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,288.54190	1,254.445	13.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			2.64190	2.545	13.44	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,726.69450	1,692.614	15.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			0.79450	0.714	15.43	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,120.19950	1,086.151	12.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			4.29950	4.251	12.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			1,070.79190	1,036.748	12.40	0.00	0	2,995

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			4.89190	4.848	12.40	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,567.11880	1,533.023	14.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			1.21880	1.123	14.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			835.25250	801.300	11.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			9.35250	9.400	11.10	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			825.51880	791.574	11.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			9.61880	9.674	11.05	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,169.62070	1,135.551	12.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			3.72070	3.651	12.90	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			796.36990	762.452	10.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			10.46990	10.552	10.89	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			776.98340	743.087	10.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			11.08340	11.187	10.78	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			874.26640	840.286	11.32	0.00	0	2,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			8.36640	8.386	11.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			728.70070	694.869	10.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			12.80070	12.969	10.51	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			690.28770	656.524	10.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			14.38770	14.624	10.29	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			815.79390	781.857	11.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			9.89390	9.957	11.00	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			661.62060	627.918	10.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			15.72060	16.018	10.13	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			633.09190	599.463	9.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			17.19190	17.563	9.97	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			738.33460	704.489	10.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			12.43460	12.589	10.56	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			559.36850	526.157	9.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			23.46850	24.257	9.74	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			499.34740	466.960	9.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			33.44740	35.060	9.84	0.00	0	22,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			680.71760	646.973	10.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			14.81760	15.073	10.24	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			466.33550	434.551	9.90	0.00	0	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			40.43550	42.651	9.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			458.24010	426.623	9.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			42.34010	44.723	9.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			585.89290	552.415	9.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			19.99290	20.515	9.70	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			418.77480	388.087	9.98	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			52.87480	56.187	9.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Call			411.09160	380.608	10.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Put			55.19160	58.708	10.00	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			474.49430	442.550	9.88	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			38.59430	40.650	9.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			395.94160	365.888	10.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			60.04160	63.988	10.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			381.08970	351.488	10.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			65.18970	69.588	10.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			434.35500	403.276	9.95	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			48.45500	51.376	9.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			345.30170	316.936	10.13	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			79.40170	85.036	10.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			324.78220	297.226	10.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			88.88220	95.326	10.17	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			403.48070	373.208	10.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			57.58070	61.308	10.01	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			311.51020	284.520	10.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			95.61020	102.620	10.20	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			304.99910	278.298	10.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			99.09910	106.398	10.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			373.77600	344.409	10.07	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			67.87600	72.509	10.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			244.52660	220.947	10.36	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			138.62660	149.047	10.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			238.94990	215.700	10.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			143.04990	153.800	10.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Call			318.10420	290.829	10.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Put			92.20420	98.929	10.18	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			222.73340	200.487	10.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			156.83340	168.587	10.41	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			217.49830	195.592	10.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			161.59830	173.692	10.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			279.78970	254.292	10.27	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			113.88970	122.392	10.27	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			197.41680	176.878	10.49	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			181.51680	194.978	10.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			177.42340	158.457	10.73	0.00	0	2,931
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			211.52340	226.557	10.73	0.00	0	750
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Call			228.05250	205.472	10.40	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Put			152.15250	163.571	10.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Call			143.27350	127.285	11.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Put			277.37350	295.385	11.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Call			134.39830	119.247	11.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Put			298.49830	317.347	11.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Call			207.28810	186.063	10.46	1,116,378.00	6,000	11,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Put			171.38810	184.163	10.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			115.85530	102.539	11.72	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			349.95530	370.639	11.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Call			102.13270	90.252	12.01	0.00	0	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Put			396.23270	418.352	12.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Call			159.42920	141.985	10.98	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Put			243.52920	260.085	10.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			84.76370	74.802	12.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			468.86370	492.902	12.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			75.02040	66.184	12.75	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			519.12040	544.284	12.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			131.56860	116.688	11.42	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			305.66860	324.788	11.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			70.62930	62.310	12.90	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			544.72930	570.410	12.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Call			57.03770	50.288	13.45	0.00	0	1,670
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Put			641.13770	668.388	13.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			93.96990	82.978	12.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			428.06990	451.078	12.21	0.00	0	600
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			46.61350	41.031	14.00	0.00	0	38,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Put			740.71350	769.131	14.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Call			43.41410	38.198	14.20	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Put			777.51410	806.298	14.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			72.05960	63.572	12.85	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			536.15960	561.672	12.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			39.79120	34.994	14.46	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			823.89120	853.094	14.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			36.54070	32.126	14.71	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			870.64070	900.226	14.71	0.00	0	598
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Call			53.93480	47.529	13.60	0.00	0	4,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Put			668.03480	695.629	13.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			30.99640	27.241	15.21	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			965.09640	995.341	15.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			22.21580	19.479	16.01	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,146.31580	1,177.579	16.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Call			40.48420	35.607	14.41	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Put			814.58420	843.707	14.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			12.89920	11.160	16.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,346.99920	1,379.260	16.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			3.32590	2.782	16.78	0.00	0	36,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,837.42590	1,870.882	16.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			35.93190	31.588	14.76	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			880.03190	909.689	14.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			1.69970	1.398	17.04	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,075.79970	2,109.498	17.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			1.60660	1.319	17.06	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,095.70660	2,129.419	17.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			21.65730	18.978	16.02	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,155.75730	1,187.078	16.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			1.12450	0.977	22.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,035.22450	3,069.077	22.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			1.12970	0.984	22.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,065.22970	3,099.084	22.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			2.81470	2.344	16.84	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			1,896.91470	1,930.445	16.84	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	8.50	Call			2,665.96840	2,631.960	19.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.06840	0.060	19.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.52660	0.462	24.01	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,674.62660	3,708.562	24.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			1.07140	0.888	18.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,435.17140	2,468.988	18.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,165.91820	3,131.918	22.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.01820	0.018	22.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,715.96000	2,681.953	20.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.06000	0.053	20.00	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Call			204.23170	183.588	10.44	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Put			182.73170	196.088	10.44	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Call			40.46480	35.747	14.58	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Put			858.96480	888.247	14.58	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			1.30090	1.086	19.50	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,629.80090	2,663.586	19.50	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			425.81980	395.159	9.94	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			54.31980	57.659	9.94	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			203.42240	184.144	10.66	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			215.32240	230.644	10.66	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,888.16400	2,853.569	19.93	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.06400	0.069	19.93	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			5.14420	4.627	19.34	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,011.84420	3,047.827	19.34	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,963.95900	2,927.395	19.58	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.65900	0.595	19.58	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			541.63890	508.481	10.03	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			78.33890	81.681	10.03	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			295.99830	272.661	10.80	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			232.69830	245.861	10.80	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			610.82360	577.274	10.21	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			92.22360	95.874	10.21	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			24.65560	19.596	22.07	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,206.05560	3,238.196	22.07	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,021.88110	2,984.640	18.89	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			1.28110	1.240	18.89	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			394.45070	368.492	10.96	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			223.85070	235.092	10.96	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			361.52350	337.262	11.12	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			258.92350	271.962	11.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,065.22470	1,027.191	10.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			29.02470	28.691	10.46	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			903.46080	866.104	10.35	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			47.26080	47.604	10.35	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			693.58450	658.208	10.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			1.08680	1.068	19.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			5.11400	4.993	16.08	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,865.19600	1,826.778	13.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			8.99600	8.278	13.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			72.55470	67.994	17.51	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,766.35470	1,799.495	17.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,357.28680	3,319.568	19.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,887.71700	2,923.459	22.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.32640	0.271	24.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,644.12640	7,681.771	24.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			173.62670	162.120	13.91	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			817.42670	843.620	13.91	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,361.31400	2,323.493	16.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,355.80840	1,386.800	16.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			75.22290	70.463	17.35	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,719.02290	1,751.963	17.35	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			289.73470	270.863	12.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			433.53470	452.363	12.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			43.91700	41.959	22.00	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			503.95530	524.535	12.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			201.02320	187.715	13.36	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			694.82320	719.215	13.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			515.77880	486.674	10.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			169.57880	178.174	10.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			102.00840	95.300	16.08	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			307.54700	320.373	11.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			323.38200	302.638	11.69	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			367.18200	384.138	11.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			585.29220	554.693	10.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			129.09220	136.193	10.50	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			260.15530	243.035	12.43	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			161.72470	170.042	10.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			521.82440	492.582	10.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			165.62440	174.082	10.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			894.70360	857.401	10.34	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			48.50360	48.901	10.34	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			363.74700	338.873	11.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			87.38450	89.708	10.19	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			661.98200	629.409	10.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			95.78200	100.909	10.27	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,274.22910	1,234.541	10.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			18.02910	16.040	10.81	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			527.92470	498.542	10.68	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			681.52190	648.456	10.36	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			103.62190	108.556	10.36	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			45.58520	43.040	24.39	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,517.68520	3,553.140	24.39	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			161.84990	151.872	14.69	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			1,014.04990	1,042.172	14.69	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	01/04/2015	Foreign Exchange Option	11.20	Call			447.11320	420.616	11.16	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			259.31320	270.916	11.16	0.00	0	22,187
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			59.69750	54.026	24.29	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,767.49750	3,800.826	24.29	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			757.27410	721.056	10.42	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			115.07410	117.856	10.42	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			827.44180	791.529	10.64	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			125.34180	129.329	10.64	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			66.06880	62.543	24.36	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,043.96880	4,080.343	24.36	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			674.35690	643.980	11.05	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			219.15690	229.280	11.05	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			663.00180	632.989	11.10	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			227.80180	238.290	11.10	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			513.57350	489.097	11.89	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			114.24260	119.644	10.80	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			118.46260	124.060	10.79	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			733.85930	701.728	10.78	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			178.65930	187.028	10.78	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			172.19700	164.958	16.76	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,636.99700	1,670.258	16.76	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			919.44260	884.344	10.80	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,837.58110	1,871.861	17.38	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			135.37800	130.077	18.05	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			2,060.17800	2,095.377	18.05	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			376.12750	358.793	13.08	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			630.92750	654.093	13.08	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			903.66260	868.761	10.79	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			638.12780	661.425	13.11	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			370.55970	353.485	13.15	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			645.35970	668.785	13.15	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			559.18410	532.855	11.63	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			323.98410	338.155	11.63	0.00	0	2,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			152.78110	146.561	17.38	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			378.37350	394.397	11.89	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			434.96290	414.988	12.47	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			499.76290	520.288	12.47	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			721.59000	689.805	10.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			186.39000	195.105	10.84	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			373.32780	356.125	13.11	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			896.73440	862.236	10.81	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			132.63440	139.036	10.81	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			68.58900	65.203	24.22	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,384.48900	4,422.003	24.22	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			81.50420	79.387	24.35	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,598.20420	4,638.087	24.35	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			975.44140	938.472	10.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			142.14140	147.172	10.93	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,045.54520	1,006.785	11.05	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			149.94520	154.085	11.05	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			85.23410	80.862	24.11	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,889.63410	4,928.162	24.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			380.33060	364.362	15.08	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			1,146.03060	1,173.562	15.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			292.81760	280.270	16.58	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,618.51760	1,649.470	16.58	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			193.37280	189.859	21.38	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			3,039.07280	3,079.059	21.38	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			671.24140	643.198	12.27	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			436.94140	452.398	12.27	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			666.99090	639.084	12.29	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			442.69090	458.284	12.29	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			496.38580	475.174	13.67	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			762.08580	784.374	13.67	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			956.86990	918.151	11.14	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			202.56990	207.352	11.14	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			942.93600	904.334	11.15	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			208.63600	213.534	11.15	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			675.52070	647.346	12.24	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			431.22070	446.546	12.24	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,277.89840	1,235.215	11.03	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			103.59840	104.415	11.03	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,243.47600	1,202.945	11.04	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			109.17600	112.145	11.04	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,120.31100	1,079.746	11.12	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			156.01100	159.246	11.12	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			96.33700	88.021	23.99	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,132.03700	5,167.521	23.99	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			108.00710	102.809	24.06	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,259.10710	5,298.108	24.06	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,190.78650	1,149.890	11.23	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			161.88650	165.190	11.23	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,255.38080	1,216.071	11.33	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			165.98080	169.871	11.33	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			96.87540	94.318	23.75	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,657.47540	5,698.118	23.75	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			224.73770	229.990	11.52	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			26.19020	26.184	13.99	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,750.44850	2,707.951	13.78	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			26.54850	26.551	13.78	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,700.80950	2,658.324	13.58	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			26.90950	26.924	13.58	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,148.63770	1,111.391	11.52	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,800.09020	2,757.584	13.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,314.22990	1,276.340	11.38	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			168.72990	172.940	11.38	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,077.17870	1,041.191	11.64	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			271.67870	277.791	11.64	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			93.50080	86.275	23.38	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,018.00080	6,052.875	23.38	0.00	0	0
<b>Total \$ / R Option</b>											<b>1,492,800.00</b>	<b>11,000</b>	<b>1,675,032</b>
<b>Total \$ / R</b>											<b>496,397,866.80</b>	<b>55,284</b>	<b>2,815,124</b>
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			11.13190		11.16590			111,319.00	10	1,505
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.31850		11.35620			0.00	0	193
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.49470		11.53520			57,473.50	5	90
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			11.69080		11.73430			0.00	0	15
<b>Total \$ / R MAXI Future</b>											<b>168,792.50</b>	<b>15</b>	<b>1,803</b>
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			30,566.86290	32,478.829	11.42	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			12,880.12580	11,419.063	11.47	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			31,290.12580	33,229.063	11.47	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			12,609.49790	11,174.906	11.52	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			32,019.49790	33,984.906	11.52	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			48,271.65720	45,061.886	9.87	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			3,681.65720	3,871.886	9.87	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			13,156.86290	11,668.829	11.42	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			37,283.49960	34,766.297	11.28	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			29,663.49960	30,916.297	11.28	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			20,318.02280	21,291.359	10.89	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			46,382.40080	43,600.048	10.91	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			20,762.40080	21,750.048	10.91	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			45,832.43360	43,064.436	10.93	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			21,212.43360	22,214.436	10.93	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			46,938.02280	44,141.359	10.89	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			32,924.30400	34,359.909	11.65	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			56,397.00770	53,745.293	11.60	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			31,877.00770	33,275.293	11.60	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			55,918.40890	53,285.536	11.63	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			32,398.40890	33,815.536	11.63	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			55,444.30400	52,829.908	11.65	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			58,868.32810	56,344.650	12.84	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			56,438.32810	58,264.650	12.84	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			59,596.44830	57,041.663	12.78	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			55,166.44830	56,961.663	12.78	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			59,231.15780	56,688.827	12.81	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			55,801.15780	57,608.827	12.81	0.00	0	0
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>420</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total \$ / R MAXI</b>											<b>168,792.50</b>	<b>15</b>	<b>2,223</b>
£ / R	On	17/10/2014	Foreign Exchange Future			17.59540		17.61950			0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Future			17.74630		17.77500			21,863,441.60	1,232	37,137
£ / R	On	23/01/2015	Foreign Exchange Future			17.87610		17.90800			0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Future			18.02870		18.06200			7,211,480.00	400	2,572
£ / R	On	12/06/2015	Foreign Exchange Future			18.29140		18.32870			7,316,560.00	400	1,775
£ / R	On	14/09/2015	Foreign Exchange Future			18.58350		18.62560			3,716,700.00	200	295
<b>Total £ / R Future</b>											<b>40,108,181.60</b>	<b>2,232</b>	<b>41,779</b>
£ / R	On	17/10/2014	Foreign Exchange Option	17.65	Call			50.98500	32.623	10.71	0.00	0	0
£ / R	On	17/10/2014	Foreign Exchange Option	17.65	Put			81.48500	87.223	10.71	0.00	0	1,650
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Call			32.00090	29.602	13.23	0.00	0	16,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Put			1,447.00090	1,473.302	13.23	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Call			26.33380	24.264	13.62	0.00	0	5,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Put			1,591.33380	1,617.964	13.62	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Call			468.11600	448.549	9.84	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Put			143.11600	152.249	9.84	0.00	0	2,500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			410.95980	391.857	9.86	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			175.95980	185.557	9.86	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			88.13170	82.143	11.49	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			813.13170	835.843	11.49	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			404.88840	385.836	9.86	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			179.88840	189.536	9.86	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			398.87360	379.872	9.86	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			183.87360	193.572	9.86	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.35	Call			536.80080	516.665	9.82	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.35	Put			111.80080	120.365	9.82	0.00	0	10,000
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			12.63590	11.731	17.63	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,804.63590	3,835.631	17.63	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			12.57720	11.677	17.69	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,824.57720	3,855.577	17.69	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			112.47670	104.758	12.77	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,304.47670	1,328.658	12.77	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			111.23770	103.569	12.79	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,313.23770	1,337.469	12.79	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			18.44430	16.974	16.17	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			3,150.44430	3,180.874	16.17	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			212.13960	200.340	11.70	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			804.13960	824.240	11.70	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			185.92510	175.289	11.98	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			907.92510	929.189	11.98	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			113.72970	105.964	12.76	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,295.72970	1,319.864	12.76	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			283.19070	268.508	11.10	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			595.19070	612.408	11.10	0.00	0	9,605

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,439.28980	1,464.388	13.49	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			208.32270	200.209	13.52	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,456.32270	1,481.509	13.52	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			260.31280	250.761	12.99	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,198.31280	1,222.061	12.99	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			211.28980	203.088	13.49	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			209.80010	201.641	13.51	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,447.80010	1,472.941	13.51	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			541.05470	526.356	12.95	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,072.35470	1,094.956	12.95	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			546.50640	531.685	12.92	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,057.80640	1,080.285	12.92	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			543.76910	529.012	12.93	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,065.06910	1,087.612	12.93	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			793.88940	775.962	13.19	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,108.28940	1,132.462	13.19	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			790.79580	772.932	13.20	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,115.19580	1,139.432	13.20	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			787.72500	769.918	13.22	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,122.12500	1,146.418	13.22	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>69,662</b>
<b>Total £ / R</b>											<b>40,108,181.60</b>	<b>2,232</b>	<b>111,441</b>
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10492		0.10435			5,245.80	50	15,519
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10680		0.10624			5,339.75	50	75
<b>Total ¥ / R Future</b>											<b>10,585.55</b>	<b>100</b>	<b>15,594</b>
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			1.55710	1.744	14.08	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,566.75710	1,510.144	14.08	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			454.12950	502.496	8.26	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			19.32950	10.896	8.26	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			40.58350	47.381	12.35	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			605.78350	555.781	12.35	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,630.31360	1,685.367	12.87	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			6.41360	5.867	12.87	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			696.77290	740.057	10.43	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			72.87290	60.557	10.43	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			208.76450	223.742	12.96	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			584.86450	544.242	12.96	0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>											<b>10,585.55</b>	<b>100</b>	<b>15,594</b>
€ / R	On	27/10/2014	Foreign Exchange Future			14.10400		14.03820			0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Future			14.10880		14.04290			0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	26/11/2014	Foreign Exchange Future			14.17650		14.11070			0.00	0	2,000
€ / R	On	12/12/2014	Foreign Exchange Future			14.21570		14.15050			10,675,990.70	751	74,130
€ / R	On	16/03/2015	Foreign Exchange Future			14.46350		14.40070			90,353,484.50	6,247	28,343
€ / R	On	12/06/2015	Foreign Exchange Future			14.69930		14.63780			7,349,650.00	500	1,200
€ / R	On	14/09/2015	Foreign Exchange Future			14.96580		14.90750			7,482,900.00	500	120
<b>Total € / R Future</b>											<b>115,862,025.20</b>	<b>7,998</b>	<b>107,793</b>
€ / R	On	27/10/2014	Foreign Exchange Option	14.00	Call			121.43810	158.826	9.66	0.00	0	5,000
€ / R	On	27/10/2014	Foreign Exchange Option	14.00	Put			83.23810	54.826	9.66	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.34	Call			26.51930	33.871	10.27	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.34	Put			323.61930	265.071	10.27	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.35	Call			25.18040	32.137	10.30	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.35	Put			332.28040	273.337	10.30	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.36	Call			23.90460	30.484	10.34	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.36	Put			341.00460	281.684	10.34	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Call			111.75680	126.442	10.24	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Put			341.05680	289.942	10.24	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Call			109.16510	123.464	10.27	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Put			348.46510	296.964	10.27	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Call			106.63340	120.552	10.31	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Put			355.93340	304.052	10.31	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			676.19110	734.470	9.26	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			309.31910	346.792	9.60	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			148.81910	121.092	9.60	0.00	0	4,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Call			36.52020	38.624	12.85	0.00	0	4,500
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			501.18760	552.223	9.41	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			60.68760	46.523	9.41	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			26.01270	27.102	13.63	0.00	0	7,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			58.48600	44.734	9.40	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			478.15650	527.914	9.43	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			67.65650	52.214	9.43	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			2,155.17840	2,089.895	16.02	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Call			224.56380	253.572	9.72	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Put			224.06380	187.872	9.72	0.00	0	3,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Put			1,036.02020	972.924	12.85	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			29.34330	30.737	13.34	0.00	0	25,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			1,168.84330	1,105.037	13.34	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			25.69110	18.770	9.26	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			516.84170	568.696	9.39	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			56.34170	42.996	9.39	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			508.98600	560.434	9.40	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			1,245.51270	1,181.401	13.63	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			5.67840	5.595	16.02	0.00	0	1,737
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			241.65210	255.082	12.00	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			780.95210	731.582	12.00	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			228.85620	241.299	12.15	0.00	0	713

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			828.15620	777.799	12.15	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			237.29270	250.387	12.05	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			796.59270	746.886	12.05	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			178.97230	187.741	12.86	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,058.27230	1,004.241	12.86	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			595.20830	635.364	10.16	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			214.50830	191.865	10.16	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			239.46230	252.720	12.03	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			788.76230	739.220	12.03	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			149.03560	155.761	13.41	0.00	0	7,100
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,248.33560	1,192.261	13.41	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			736.09080	783.311	9.84	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			135.39080	119.811	9.84	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			218.81340	230.482	12.28	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			868.11340	816.981	12.28	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			607.10260	647.929	10.13	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			206.40260	184.429	10.13	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			174.46190	182.924	12.93	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,083.76190	1,029.424	12.93	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,105.42910	1,055.696	13.12	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			337.25830	349.288	13.07	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,089.45830	1,039.988	13.07	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			335.25080	347.131	13.10	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,097.45080	1,047.831	13.10	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			333.22910	344.996	13.12	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			590.64500	606.933	12.78	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			923.14500	881.133	12.78	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			587.73450	603.877	12.80	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			930.23450	888.077	12.80	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			584.83730	600.836	12.82	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			937.33730	895.036	12.82	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>125,437</b>
<b>Total € / R</b>											<b>115,862,025.20</b>	<b>7,998</b>	<b>233,230</b>
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.74490		9.70670			2,436,225.00	250	11,719
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.84190		9.80630			2,460,475.00	250	7,016
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.93280		9.89970			4,966,400.00	500	2,800
AU\$ / R	On	14/09/2015	Foreign Exchange Future			10.03830		10.00630			2,509,575.00	250	600
<b>Total AU\$ / R Future</b>											<b>12,372,675.00</b>	<b>1,250</b>	<b>22,135</b>
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			1,095.10870	1,056.956	11.36	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			169.30130	194.770	7.47	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			72.60130	59.870	7.47	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			288.97150	320.899	7.86	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			182.73580	209.169	7.52	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			66.03580	54.269	7.52	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			175.95680	201.913	7.49	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			69.25680	57.013	7.49	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			1,045.40680	1,007.271	11.15	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			1.80870	1.856	11.36	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			77.01230	88.075	7.30	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			170.31230	143.175	7.30	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			26.21030	29.935	8.19	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			369.51030	335.035	8.19	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			2.10680	2.172	11.15	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			32.27150	25.999	7.86	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			370.32540	342.968	10.03	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			173.62160	181.695	10.06	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			377.32160	349.795	10.06	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			179.68340	188.097	10.00	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			363.38340	336.197	10.00	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			176.62540	184.868	10.03	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			573.99960	546.348	11.43	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			230.98180	236.347	11.45	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			581.28180	553.547	11.45	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			228.29730	233.580	11.48	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			588.59730	560.780	11.48	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			233.69960	239.148	11.43	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			670.56930	642.420	11.93	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			322.60210	326.569	11.88	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			656.30210	628.269	11.88	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			319.72150	323.632	11.91	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			663.42150	635.332	11.91	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			316.86930	320.720	11.93	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>12,372,675.00</b>	<b>1,250</b>	<b>23,140</b>
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.81490		9.92790			0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.95590		10.07330			0.00	0	100
<b>Total CAD/ R Future</b>											<b>0.00</b>	<b>0</b>	<b>100</b>
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			104.96870	70.092	8.93	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			167.06870	245.192	8.93	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			101.45990	67.648	8.97	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			173.55990	252.748	8.97	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			98.05720	65.286	9.01	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			180.15720	260.386	9.01	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			277.85740	349.935	10.29	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			248.86430	202.187	10.23	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			265.56430	336.287	10.23	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			244.97890	198.984	10.26	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			271.67890	343.084	10.26	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			241.15740	195.835	10.29	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>100</b>
CF CANDCO	n	12/12/2014	Foreign Exchange Future			16.86040		-19.72470			0.00	0	1,942
<b>Total CF CANDO CAFC Future</b>											<b>0.00</b>	<b>0</b>	<b>1,942</b>
<b>Total CF CANDO CAFC</b>											<b>0.00</b>	<b>0</b>	<b>1,942</b>
CF CANDCO	n	12/12/2014	Foreign Exchange Future			921.07860		950.98010			0.00	0	26,600
<b>Total CF CANDO CAFE Future</b>											<b>0.00</b>	<b>0</b>	<b>26,600</b>
<b>Total CF CANDO CAFE</b>											<b>0.00</b>	<b>0</b>	<b>26,600</b>
CF CANDCO	n	12/12/2014	Foreign Exchange Future			1,020.03140		1,049.99020			0.00	0	2,913
<b>Total CF CANDO CAFH Future</b>											<b>0.00</b>	<b>0</b>	<b>2,913</b>
<b>Total CF CANDO CAFH</b>											<b>0.00</b>	<b>0</b>	<b>2,913</b>
CF CANDCO	n	12/12/2014	Foreign Exchange Future			162.68150		-197.14200			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 CANDCO	n	12/12/2014	Foreign Exchange Future			829.45830		860.19750			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			11.77320		11.72000			0.00	0	6,852
CHF / R	On	16/03/2015	Foreign Exchange Future			11.98480		11.93260			1,198,480.00	100	300
<b>Total CHF / R Future</b>											<b>1,198,480.00</b>	<b>100</b>	<b>7,152</b>
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Call			61.04740	65.391	11.85	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Put			581.04740	532.191	11.85	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Call			59.66900	63.853	11.88	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Put			589.66900	540.653	11.88	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Call			58.32260	62.350	11.91	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			598.32260	549.150	11.91	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			115.09160	119.162	14.20	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			1,172.49160	1,124.362	14.20	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			113.94480	117.942	14.22	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,181.34480	1,133.142	14.22	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			112.81170	116.739	14.25	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			1,190.21170	1,141.939	14.25	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>1,198,480.00</b>	<b>100</b>	<b>7,152</b>
CNH / R	On	12/12/2014	Foreign Exchange Future			1.80690		1.81110			0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Future			1.82460		1.82990			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			609.14260	571.536	9.73	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			98.14260	102.536	9.73	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			768.69610	729.101	9.72	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			57.69610	60.101	9.72	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			686.88480	648.178	9.72	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			75.88480	79.179	9.72	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			371.79340	384.819	10.68	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			617.61360	579.568	10.76	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			418.61360	433.568	10.76	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			727.21130	685.376	10.60	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			328.21130	339.376	10.60	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			670.79340	630.819	10.68	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			0.12310		0.12340			0.00	0	9
<b>Total KES / R Future</b>											<b>0.00</b>	<b>0</b>	<b>9</b>
<b>Total KES / R</b>											<b>0.00</b>	<b>0</b>	<b>9</b>
NGN / R	On	12/12/2014	Foreign Exchange Future			0.06650		0.06670			0.00	0	17
<b>Total NGN / R Future</b>											<b>0.00</b>	<b>0</b>	<b>17</b>
<b>Total NGN / R</b>											<b>0.00</b>	<b>0</b>	<b>17</b>
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.27700		1.26730			0.00	0	65
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.27790		1.26810			0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>65</b>
<b>Total QUANTO € / \$</b>											<b>0.00</b>	<b>0</b>	<b>65</b>
RAIN	On	12/12/2014	Foreign Exchange Future			21,162.64000		21,137.83000			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
<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			4.85030		4.84390			0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Future			4.82840		4.81870			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			9.55880	9.921	6.43	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.98	Put			145.65880	139.621	6.43	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.99	Call			8.63460	8.928	6.53	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.99	Put			154.73460	148.628	6.53	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	5.00	Call			7.80810	8.042	6.62	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	5.00	Put			163.90810	157.742	6.62	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	4.99	Call			36.64580	37.549	7.74	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	4.99	Put			207.94580	199.149	7.74	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.00	Call			34.72900	35.663	7.80	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.00	Put			216.02900	207.263	7.80	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.01	Call			32.90980	33.873	7.85	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.01	Put			224.20980	215.473	7.85	0.00	0	0
<b>Total TRY / R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R On 12/12/2014 Foreign Exchange Future			1.71310		1.73140			0.00	0	13
<b>Total ZMW / R Future</b>								<b>0.00</b>	<b>0</b>	<b>13</b>
<b>Total ZMW / R</b>								<b>0.00</b>	<b>0</b>	<b>13</b>
<b>Total Futures</b>								<b>664 625 806.65</b>	<b>55,979</b>	<b>1,374,240</b>
<b>Total Options</b>								<b>1 492 800.00</b>	<b>11,000</b>	<b>1,871,556</b>
<b>Grand Total:</b>								<b>666,118,606.65</b>	<b>66,979</b>	<b>3,245,796</b>