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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 31/10/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 04/11/2014 Foreign Exchange Future			11.03550		10.87240			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			11.03550		10.87420			0.00	0	424
\$ / R On 10/11/2014 Foreign Exchange Future			11.04430		10.88300			0.00	0	1,338
\$ / R On 12/11/2014 Foreign Exchange Future			11.04790		10.88660			0.00	0	711
\$ / R On 25/11/2014 Foreign Exchange Future			11.07160		10.90990			0.00	0	0
\$ / R On 26/11/2014 Foreign Exchange Future			11.07340		10.91170			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			11.07700		10.91530			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			11.09990		10.93780			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			11.10190		10.93970			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			11.10390		10.94170			442,779,116.40	39,876	952,930
\$ / R On 15/12/2014 Foreign Exchange Future			11.10990		10.94750			0.00	0	0
\$ / R On 19/12/2014 Foreign Exchange Future			11.11790		10.95530			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.12590		10.96310			0.00	0	440
\$ / R On 28/01/2015 Foreign Exchange Future			11.19400		11.03010			0.00	0	2,300
\$ / R On 25/02/2015 Foreign Exchange Future			11.24800		11.08330			0.00	0	2,421
\$ / R On 26/02/2015 Foreign Exchange Future			11.24990		11.08520			0.00	0	0
\$ / R On 27/02/2015 Foreign Exchange Future			11.25190		11.08710			0.00	0	0
\$ / R On 16/03/2015 Foreign Exchange Future			11.28520		11.11970			44,079,991.20	3,906	116,966
\$ / R On 27/03/2015 Foreign Exchange Future			11.30670		11.14080			0.00	0	2,435
\$ / R On 01/04/2015 Foreign Exchange Future			11.31650		11.15040			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.36930		11.20220			0.00	0	2,450

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/05/2015	Foreign Exchange Future			11.42720		11.25950			0.00	0	1,375
\$ / R	On	12/06/2015	Foreign Exchange Future			11.45920		11.29130			18,483,689.60	1,613	31,094
\$ / R	On	26/06/2015	Foreign Exchange Future			11.48730		11.31920			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.55340		11.38490			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.61320		11.44400			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.65060		11.48080			0.00	0	3,385
\$ / R	On	28/09/2015	Foreign Exchange Future			11.67960		11.50950			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.74190		11.57090			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.80290		11.63250			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			11.83830		11.66830			0.00	0	2,400
\$ / R	On	21/12/2015	Foreign Exchange Future			11.86040		11.69070			0.00	0	0
<b>Total \$ / R Future</b>											<b>505,342,797.20</b>	<b>45,395</b>	<b>1,126,855</b>
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			712.44960	875.517	22.81	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			0.04960	0.017	22.81	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	10.98	Call			17.36310	79.423	10.11	0.00	0	8,000
\$ / R	On	04/11/2014	Foreign Exchange Option	10.98	Put			124.96310	23.923	10.11	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			0.01900	0.030	21.89	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			1,037.61900	874.530	21.89	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			3.36610	12.323	12.20	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			329.16610	176.823	12.20	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			143.62050	288.876	13.42	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			19.42050	3.376	13.42	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	10.97	Call			42.71050	120.200	10.66	0.00	0	5,000
\$ / R	On	10/11/2014	Foreign Exchange Option	10.97	Put			129.71050	45.900	10.66	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	11.18	Call			10.28220	30.597	11.04	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	11.18	Put			307.28220	166.297	11.04	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Call			150.53040	283.296	12.00	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Put			43.93040	15.396	12.00	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			181.53710	302.433	10.61	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			71.63710	30.833	10.61	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			0.16330	0.138	24.53	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,700.26330	2,538.538	24.53	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Call			2.79540	6.187	14.12	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Put			941.09540	782.787	14.12	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Call			50.53470	91.653	10.67	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Put			288.83470	168.253	10.67	0.00	0	500
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			38.91940	68.652	11.21	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			373.61940	241.652	11.21	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,615.30890	2,777.012	27.40	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.00890	0.012	27.40	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			240.46070	356.100	9.87	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			82.66070	36.200	9.87	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			107.87120	170.327	10.38	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			238.17120	138.427	10.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.00610	0.012	25.23	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
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,491.70950	2,653.914	21.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.00950	0.014	21.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,441.71000	2,603.914	21.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.01000	0.014	21.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,851.75970	2,013.936	16.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			0.05970	0.036	16.95	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,382.19870	1,544.211	15.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			0.49870	0.311	15.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,391.71050	2,553.915	20.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.01050	0.015	20.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,941.73970	2,103.924	17.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			0.03970	0.024	17.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,063.66810	1,225.190	14.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			1.96810	1.290	14.22	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,501.99100	1,664.081	15.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			0.29100	0.181	15.74	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,442.08110	1,604.137	15.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			0.38110	0.237	15.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			845.47480	1,006.594	13.04	0.00	0	2,995
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			3.77480	2.694	13.04	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,342.29650	1,504.272	15.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			0.59650	0.372	15.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,163.02940	1,324.730	14.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			1.32940	0.830	14.57	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			600.36070	758.821	11.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			8.66070	4.921	11.13	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			944.48420	1,106.076	13.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			2.78420	2.176	13.81	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			894.93610	1,056.317	13.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			3.23610	2.417	13.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			552.06080	709.531	10.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			10.36080	5.631	10.74	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			648.97270	808.223	11.51	0.00	0	2,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			7.27270	4.323	11.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			610.06030	768.693	11.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			8.36030	4.793	11.20	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			470.62510	621.180	10.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			18.92510	7.280	10.05	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			590.67360	748.953	11.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			8.97360	5.053	11.05	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			571.33850	729.232	10.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			9.63850	5.332	10.90	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			418.91310	562.637	9.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			27.21310	8.737	9.59	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			515.35740	670.197	10.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			13.65740	6.297	10.44	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			506.30400	660.379	10.36	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	10.45	Put			14.60400	6.479	10.36	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			301.44890	428.242	9.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			59.74890	24.342	9.82	0.00	0	22,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			461.84870	611.400	9.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			20.14870	7.500	9.98	74,998.00	10,000	44,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			444.47870	591.866	9.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			22.77870	7.966	9.82	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			266.71650	386.605	9.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			75.01650	32.705	9.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			377.72670	516.486	9.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			36.02670	12.586	9.67	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			353.94590	489.397	9.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			42.24590	15.497	9.71	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Call			228.28440	339.252	10.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Put			96.58440	45.352	10.00	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			280.32050	403.036	9.87	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			68.62050	29.136	9.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			273.47050	394.782	9.89	0.00	0	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			71.77050	30.882	9.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			204.69750	309.427	10.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			112.99750	55.527	10.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			247.04900	362.552	9.95	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			85.34900	38.652	9.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			234.43780	346.933	9.98	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			92.73780	43.033	9.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			162.47830	254.339	10.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			150.77830	80.439	10.18	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			222.23460	331.660	10.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			100.53460	47.760	10.01	5,874,430.80	123,000	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			216.28600	324.157	10.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			104.58600	50.257	10.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			148.91640	235.329	10.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			167.21640	91.429	10.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			199.05960	302.202	10.07	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			117.35960	58.302	10.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			177.53770	274.261	10.14	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			135.83770	70.361	10.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			110.72200	173.590	10.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			239.02200	139.690	10.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Call			157.66490	247.901	10.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Put			155.96490	84.001	10.20	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			152.95110	241.564	10.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			161.25110	87.664	10.21	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			99.36210	154.744	10.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			267.66210	160.844	10.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			133.75580	211.424	10.29	0.00	0	40,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			192.05580	107.524	10.29	0.00	0	35,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			113.75810	178.684	10.39	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			232.05810	134.784	10.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			77.92570	121.429	10.94	0.00	0	2,931
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			336.22570	217.529	10.94	0.00	0	750
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Call			104.88870	163.714	10.43	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Put			253.18870	149.814	10.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			102.08790	158.929	10.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			260.38790	155.029	10.45	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Call			55.11040	85.256	11.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Put			443.41040	311.357	11.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Call			94.12840	146.676	10.60	0.00	0	11,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Put			282.42840	172.776	10.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			89.17430	139.000	10.69	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			297.47430	185.100	10.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Call			39.34490	59.966	12.21	0.00	0	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Put			557.64490	416.066	12.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Call			68.14600	106.004	11.18	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Put			376.44600	252.104	11.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Call			59.65570	92.511	11.43	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Put			417.95570	288.611	11.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			27.07610	40.308	12.94	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			695.37610	546.408	12.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			53.67950	82.968	11.62	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			451.97950	319.068	11.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			45.90040	70.498	11.91	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			504.20040	366.598	11.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Call			19.43850	28.015	13.60	0.00	0	1,670
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Put			827.73850	674.115	13.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			35.55560	53.877	12.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			593.85560	449.977	12.40	0.00	0	600
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			31.37480	47.180	12.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			639.67480	493.280	12.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Call			13.90960	19.219	14.30	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Put			972.20960	815.319	14.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			25.79590	38.268	13.04	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			714.09590	564.368	13.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			25.18240	37.290	13.09	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			723.48240	573.390	13.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			11.26360	15.099	14.76	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,069.56360	911.199	14.76	0.00	0	598
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Call			18.14880	25.947	13.74	0.00	0	4,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Put			856.44880	702.047	13.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			15.17620	21.215	14.11	0.00	0	38,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Put			933.47620	777.315	14.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			4.85720	7.360	15.92	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,353.15720	1,193.460	15.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Call			12.76900	17.433	14.48	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Put			1,011.06900	853.533	14.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			12.50190	17.017	14.53	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			1,020.80190	863.117	14.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			0.53680	0.993	17.74	0.00	0	36,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,058.83680	1,897.093	17.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			11.03400	14.746	14.81	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,079.33400	920.846	14.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			8.73310	11.964	15.23	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,167.03310	1,008.064	15.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			0.38670	0.500	18.41	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,318.68670	2,156.600	18.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			4.70880	7.149	15.95	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,363.00880	1,203.249	15.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			2.52680	4.011	16.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,560.82680	1,400.111	16.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			0.96730	1.060	26.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,289.26730	3,127.160	26.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			0.44690	0.845	17.89	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,118.74690	1,956.945	17.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			0.37800	0.526	18.36	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,298.67800	2,136.626	18.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.22380	0.500	28.63	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,898.52380	3,736.600	28.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			0.55380	0.614	21.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,658.85380	2,496.714	21.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			0.94420	1.035	26.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,259.24420	3,097.135	26.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,941.70610	3,103.912	25.23	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Call			95.44740	146.373	10.63	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Put			297.94740	186.473	10.63	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Call			13.57460	18.069	14.64	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Put			1,056.07460	898.169	14.64	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			0.73020	0.828	22.33	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,853.23020	2,690.928	22.33	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			242.11410	355.073	9.95	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			94.61410	45.173	9.95	0.00	0	500
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Call			102.95360	154.351	10.72	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Put			307.65360	196.451	10.72	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Call			69.87060	104.078	11.47	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Put			434.57060	306.178	11.47	0.00	0	10,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			101.20090	149.152	10.83	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			338.10090	223.252	10.83	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,663.13590	2,825.900	16.80	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.03590	0.000	16.80	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			0.61910	2.294	19.51	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,240.51910	3,078.294	19.51	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,730.33250	2,894.212	19.29	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.23250	0.212	19.29	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			355.64890	470.186	10.12	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			125.54890	76.186	10.12	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			174.65140	233.180	10.71	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			344.55140	239.180	10.71	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			427.12240	540.301	10.30	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			143.82240	92.301	10.30	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			19.54890	2.672	18.00	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,436.24890	3,254.672	18.00	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,785.93270	2,950.670	19.04	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.73270	0.770	19.04	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			254.89550	330.089	10.92	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			319.69550	230.189	10.92	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			234.10580	299.065	11.05	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			367.00580	267.165	11.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,042.71070	1,199.580	10.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			23.01070	14.380	10.95	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			841.68240	991.628	10.58	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			41.98240	26.428	10.58	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			686.13870	829.712	10.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,880.43260	7,714.902	24.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,120.35150	3,285.889	19.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.65150	0.689	19.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,123.09420	2,288.591	15.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			3.39420	3.391	15.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,977.26940	1,817.881	17.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,627.07890	1,791.518	13.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			7.37890	6.318	13.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			35.05300	29.944	21.96	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,115.35300	2,944.744	21.96	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.13260	0.102	24.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			993.93640	851.109	13.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			65.49100	76.618	16.15	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,555.79100	1,401.418	16.15	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			48.63260	55.179	17.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,928.93260	1,769.979	17.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			46.96940	53.081	17.61	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			604.78310	482.057	12.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			172.42000	211.792	12.45	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			652.72000	526.592	12.45	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			131.93060	159.797	13.38	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			862.23060	724.597	13.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			113.63640	136.309	13.94	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			424.91490	318.774	11.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			217.02250	268.862	11.70	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			497.32250	383.662	11.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			193.12030	238.320	12.07	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			573.42030	453.119	12.07	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			184.48310	227.257	12.22	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			235.93040	166.127	10.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			360.57650	455.403	10.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			240.87650	170.203	10.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			355.58120	449.537	10.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			245.88120	174.337	10.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			244.61490	303.974	11.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			148.99530	96.795	10.30	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			472.49280	584.915	10.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			152.79280	99.715	10.32	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			413.65320	517.266	10.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			193.95320	132.066	10.52	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			365.63040	461.327	10.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			66.43870	44.512	10.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			677.79410	820.963	10.42	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			68.09410	45.763	10.42	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			504.09110	620.868	10.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			134.39110	85.668	10.22	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			478.69530	591.995	10.30	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			497.86190	611.642	10.39	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			157.06190	104.942	10.39	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			28.02500	31.646	24.41	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,737.22500	3,574.946	24.41	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			309.04280	384.813	11.15	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			358.64280	268.313	11.15	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			109.23900	128.506	14.73	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			1,198.83900	1,052.006	14.73	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			36.10070	43.599	24.48	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,983.90070	3,824.299	24.48	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			566.27670	681.057	10.30	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			164.07670	111.757	10.30	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			631.51810	750.793	10.52	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			172.01810	123.593	10.52	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			43.32160	48.940	24.23	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,263.82160	4,101.740	24.23	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			553.62010	652.875	10.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			262.32010	193.675	10.83	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			513.86740	606.993	11.03	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			302.56740	227.793	11.03	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			504.37390	595.992	11.08	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			252.71400	185.623	10.78	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			2,269.65810	2,113.359	18.10	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			711.96270	844.365	10.72	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			150.66270	115.165	10.72	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			697.27540	828.619	10.70	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			155.97540	119.419	10.70	0.00	0	10,000



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			564.01400	664.823	10.78	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			795.40930	672.463	13.12	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			127.42390	144.130	16.78	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,836.12390	1,684.930	16.78	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			113.43120	127.419	17.41	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			2,042.13120	1,888.219	17.41	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			100.95810	112.559	18.10	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			634.66380	521.742	12.43	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			280.93750	326.758	13.05	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			779.63750	657.558	13.05	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			278.81380	324.197	13.08	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			787.51380	664.997	13.08	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			276.70930	321.663	13.12	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			313.07390	236.792	11.08	0.00	0	5,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			418.73380	495.961	11.57	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			427.43380	336.761	11.57	0.00	0	2,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			384.43850	452.384	11.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			493.13850	393.184	11.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			325.96380	380.942	12.43	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			697.26520	823.001	10.75	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			178.06520	135.701	10.75	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			46.10650	55.344	24.38	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,606.90650	4,448.044	24.38	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			54.05520	65.261	24.22	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,819.15520	4,661.861	24.22	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			768.95240	895.646	10.80	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			184.05240	142.246	10.80	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			835.57110	962.975	10.93	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			191.57110	149.775	10.93	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			59.45870	70.636	24.24	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,115.45870	4,957.436	24.24	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			171.77450	173.122	21.52	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			3,270.97450	3,102.522	21.52	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			390.42650	439.862	13.60	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			909.62650	789.262	13.60	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			299.07170	333.716	15.03	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			1,318.27170	1,183.116	15.03	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			229.22980	253.966	16.54	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,808.42980	1,663.366	16.54	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			533.15480	607.662	12.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			542.35480	447.062	12.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			529.63710	603.553	12.18	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			548.83710	452.953	12.18	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			526.20940	599.473	12.21	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			555.40940	458.873	12.21	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,022.74940	1,160.132	10.97	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			141.94940	109.532	10.97	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			758.23090	873.105	10.99	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			257.43090	202.505	10.99	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			747.52850	859.171	10.99	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			266.72850	208.571	10.99	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,053.45750	1,192.628	10.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			132.65750	102.028	10.97	0.00	0	18,946
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			906.65160	1,035.252	11.01	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			197.15160	155.652	11.01	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			65.61710	75.077	23.92	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,356.11710	5,195.477	23.92	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			79.68560	89.758	24.04	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,488.78560	5,327.858	24.04	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			971.51400	1,101.872	11.06	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			200.61400	159.972	11.06	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,038.21380	1,168.929	11.19	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			205.71380	166.029	11.19	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			72.34590	83.422	23.78	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,889.84590	5,730.522	23.78	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			256.64470	210.382	11.33	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			942.26290	1,064.024	11.36	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			273.96290	225.724	11.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			333.48230	365.934	16.28	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,765.18230	1,627.635	16.28	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			24.33400	21.895	13.65	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,493.40170	2,660.674	13.46	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			25.10170	22.374	13.46	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,444.19620	2,611.165	13.27	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			25.89620	22.865	13.27	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			974.94470	1,098.681	11.33	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,542.63400	2,710.195	13.65	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,100.91520	1,230.159	11.27	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			210.21520	169.759	11.27	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			883.87170	993.414	11.47	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			333.17170	273.014	11.47	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			67.38290	78.403	23.53	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,246.68290	6,088.003	23.53	0.00	0	0
<b>Total \$ / R Option</b>											<b>5,949,428.80</b>	<b>133,000</b>	<b>1,726,878</b>
<b>Total \$ / R</b>											<b>511,292,226.00</b>	<b>178,395</b>	<b>2,853,733</b>
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			11.10390		10.94170			632,922.30	57	1,662
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.28520		11.11970			248,274.40	22	246
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.45920		11.29130			0.00	0	93
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			11.65060		11.48080			0.00	0	15
<b>Total \$ / R MAXI Future</b>											<b>881,196.70</b>	<b>79</b>	<b>2,016</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Call				28,726.82460	41,136.515	9.85	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Put				6,556.82460	2,746.515	9.85	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Call				5,367.95400	8,296.771	11.62	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Put				45,197.95400	31,906.771	11.62	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Call				5,228.88940	8,074.151	11.67	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Put				46,058.88940	32,684.151	11.67	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Call				5,093.73270	7,857.762	11.72	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put				46,923.73270	33,467.762	11.72	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put				29,949.60700	21,884.290	10.94	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Call				25,062.30020	31,254.517	11.28	0.00	0	420
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Put				41,092.30020	30,734.517	11.28	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call				31,759.63260	40,468.529	10.90	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put				28,789.63260	20,948.529	10.90	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call				31,309.40640	39,933.439	10.92	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put				29,339.40640	21,413.439	10.92	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call				30,919.60700	39,404.290	10.94	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call				41,513.90760	49,141.922	11.60	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put				43,383.90760	34,221.922	11.60	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call				42,263.54190	50,054.922	11.55	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put				42,133.54190	33,134.922	11.55	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call				41,873.38490	49,596.139	11.57	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put				42,743.38490	33,676.139	11.57	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put				68,570.59560	57,801.824	12.73	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call				46,363.22700	52,527.312	12.76	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put				69,283.22700	58,467.312	12.76	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call				46,940.51380	53,199.234	12.70	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put				67,860.51380	57,139.234	12.70	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call				46,650.59560	52,861.824	12.73	0.00	0	0
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>420</b>
<b>Total \$ / R MAXI</b>											<b>881,196.70</b>	<b>79</b>	<b>2,436</b>
£ / R	On 12/12/2014	Foreign Exchange Future			17.72580			17.52960			45,129,886.80	2,546	42,866
£ / R	On 23/01/2015	Foreign Exchange Future			17.84900			17.65100			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.00030			17.80010			13,050,217.50	725	3,080
£ / R	On 12/06/2015	Foreign Exchange Future			18.26020			18.05810			913,010.00	50	1,845
£ / R	On 14/09/2015	Foreign Exchange Future			18.54610			18.34200			0.00	0	1,005
<b>Total £ / R Future</b>											<b>59,093,114.30</b>	<b>3,321</b>	<b>48,796</b>
£ / R	On 12/12/2014	Foreign Exchange Option	18.50	Call				23.00100	36.933	10.56	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	18.50	Put				993.40100	811.133	10.56	0.00	0	500
£ / R	On 12/12/2014	Foreign Exchange Option	17.35	Call				329.21100	468.430	9.86	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.55	Put				238.47260	152.139	9.61	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.56	Put				244.00690	155.745	9.60	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	19.19	Call				9.21680	11.515	12.98	0.00	0	16,000
£ / R	On 12/12/2014	Foreign Exchange Option	19.19	Put				1,669.61680	1,475.715	12.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Call			7.49470	9.530	13.56	0.00	0	5,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Put			1,817.89470	1,623.730	13.56	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			218.07260	327.939	9.61	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.35	Put			149.61100	92.630	9.86	0.00	0	10,000
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Call			268.99790	395.299	9.74	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Put			189.39790	119.499	9.74	0.00	0	2,500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			222.60770	334.398	9.62	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			233.00770	148.599	9.62	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			213.60690	321.545	9.60	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			7.74090	8.529	16.00	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			3,396.74090	3,199.528	16.00	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			6.54740	6.611	17.89	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			4,055.54740	3,857.611	17.89	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			6.53070	6.590	17.95	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			4,075.53070	3,877.590	17.95	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			46.41050	64.878	12.07	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,485.41050	1,305.878	12.07	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			45.63300	63.847	12.07	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,494.63300	1,314.847	12.07	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			44.86740	62.829	12.08	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,503.86740	1,323.829	12.08	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			168.25530	216.173	10.80	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			737.25530	587.173	10.80	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			118.29040	151.395	11.34	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			967.29040	802.395	11.34	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			98.16990	128.389	11.59	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			1,077.16990	909.389	11.59	0.00	0	2,416
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,641.82690	1,467.032	13.15	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			171.26890	204.739	12.67	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,371.16890	1,204.439	12.67	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			134.13660	160.000	13.12	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,624.03660	1,449.700	13.12	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			133.02660	158.660	13.14	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,632.92660	1,458.360	13.14	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			131.92690	157.332	13.15	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,233.24490	1,084.647	12.88	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			435.95420	490.135	12.85	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,217.85420	1,069.935	12.85	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			433.64200	487.479	12.86	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,225.54200	1,077.279	12.86	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			431.34490	484.847	12.88	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			660.39390	723.829	13.01	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,258.39390	1,117.729	13.01	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			657.73390	720.852	13.02	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,265.73390	1,124.752	13.02	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			655.09480	717.885	13.04	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,273.09480	1,131.785	13.04	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 £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>68,012</b>
<b>Total £ / R</b>											<b>59,093,114.30</b>	<b>3,321</b>	<b>116,808</b>
¥ / R	On	12/12/2014	Foreign Exchange Future			0.09887		0.10050			593.24	6	15,509
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10060		0.10224			2,515.03	25	50
<b>Total ¥ / R Future</b>											<b>3,108.26</b>	<b>31</b>	<b>15,559</b>
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			0.20270	0.141	18.04	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,950.30270	2,112.841	18.04	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			153.81920	89.521	10.30	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			103.91920	202.221	10.30	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			5.06560	1.662	13.56	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			955.16560	1,114.362	13.56	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,232.01700	1,071.596	10.75	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			7.61700	11.496	10.75	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			388.41730	307.537	11.32	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			164.01730	247.437	11.32	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			102.88760	79.963	14.74	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			878.48760	1,019.863	14.74	0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>											<b>3,108.26</b>	<b>31</b>	<b>15,559</b>
€ / R	On	26/11/2014	Foreign Exchange Future			13.84530		13.77570			0.00	0	2,000
€ / R	On	12/12/2014	Foreign Exchange Future			13.88530		13.81530			944,200.40	68	73,641
€ / R	On	16/03/2015	Foreign Exchange Future			14.12110		14.04870			93,001,564.60	6,586	31,453
€ / R	On	12/06/2015	Foreign Exchange Future			14.34860		14.27500			0.00	0	6,225
€ / R	On	14/09/2015	Foreign Exchange Future			14.60460		14.53030			131,441.40	9	104
€ / R	On	11/12/2015	Foreign Exchange Future			14.85850		14.78490			0.00	0	0
<b>Total € / R Future</b>											<b>94,077,206.40</b>	<b>6,663</b>	<b>113,423</b>
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Call			15.87110	21.644	10.76	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Put			580.17110	516.344	10.76	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Call			15.20610	20.762	10.78	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Put			589.50610	525.462	10.78	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Call			14.56820	19.914	10.81	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Put			598.86820	534.614	10.81	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			377.11890	431.802	9.50	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			61.81890	46.502	9.50	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			248.17810	292.974	9.57	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Call			4.93730	5.895	13.04	0.00	0	4,500
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			2.95810	3.303	13.62	0.00	0	7,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			126.92720	101.154	9.58	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			219.30280	261.223	9.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			144.00280	115.923	9.59	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			116.89480	139.517	9.93	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			291.59480	244.217	9.93	0.00	0	4,000
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Put			411.81380	357.431	10.41	0.00	0	3,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Put			1,339.63730	1,270.595	13.04	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			3.52200	3.976	13.36	0.00	0	25,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			1,478.22200	1,408.676	13.36	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			236.36370	280.019	9.58	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			131.06370	104.719	9.58	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			122.87810	97.674	9.57	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			242.22720	286.454	9.58	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			1,557.65810	1,488.003	13.62	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			0.54740	0.573	16.67	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			2,485.24740	2,415.273	16.67	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Call			77.11380	92.731	10.41	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,334.06270	1,270.646	13.61	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			140.67360	153.913	12.71	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,536.01770	1,471.031	14.19	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			132.82580	145.188	12.87	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			137.99470	150.935	12.77	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			1,049.29470	989.835	12.77	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			102.76270	111.746	13.61	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			332.06590	299.588	10.42	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			371.62360	410.787	10.45	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			1,031.97360	972.813	12.71	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			139.32610	152.415	12.74	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			1,040.62610	981.315	12.74	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			84.71770	92.131	14.19	0.00	0	7,100
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			482.50240	529.994	10.18	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			233.80240	208.894	10.18	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			1,084.12580	1,024.088	12.87	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			126.70270	138.381	13.00	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			1,128.00270	1,067.281	13.00	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			380.76590	420.688	10.42	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			342.92360	309.687	10.45	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			100.08870	108.770	13.69	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,361.38870	1,297.670	13.69	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,363.22000	1,303.740	13.72	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			231.04480	245.390	13.67	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,346.04480	1,286.790	13.67	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			229.62630	243.859	13.70	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,354.62630	1,295.259	13.70	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			228.22000	242.340	13.72	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			436.91070	458.112	13.19	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,146.61070	1,093.512	13.19	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			434.74540	455.799	13.21	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,154.44540	1,101.199	13.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			432.59040	453.497	13.23	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,162.29040	1,108.897	13.23	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			297.32030	276.021	10.67	0.00	0	5,795
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			699.14040	728.023	12.62	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			904.24040	859.523	12.62	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			911.08150	866.198	12.64	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			692.83530	721.400	12.66	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			917.93530	872.900	12.66	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			379.84420	392.902	15.31	0.00	0	5,795
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,094.94420	2,034.402	15.31	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,182.22030	1,234.521	10.67	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			695.98150	724.698	12.64	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>128,553</b>
<b>Total € / R</b>											<b>94,077,206.40</b>	<b>6,663</b>	<b>241,976</b>
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.71790		9.62560			0.00	0	12,269
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.81040		9.71740			0.00	0	5,416
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.89990		9.80700			0.00	0	3,500
AU\$ / R	On	14/09/2015	Foreign Exchange Future			10.00130		9.90750			0.00	0	600
<b>Total AU\$ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>21,785</b>
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			37.13080	61.305	7.34	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			99.45150	159.933	7.38	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			83.85150	52.033	7.38	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			210.39220	289.158	8.11	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			74.74900	46.711	7.47	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			104.29650	167.210	7.43	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			78.69650	49.309	7.43	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			1,125.03710	1,032.886	11.83	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			0.54730	0.661	12.08	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			1,174.94730	1,082.761	12.08	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			211.53080	143.405	7.34	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			8.87200	15.387	8.23	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			433.27200	347.487	8.23	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			0.63710	0.786	11.83	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			34.79220	21.258	8.11	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			110.34900	174.611	7.47	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			401.44060	332.795	9.35	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			116.50950	140.340	9.38	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			409.10950	339.940	9.38	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			121.22280	146.110	9.32	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			393.82280	325.710	9.32	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			118.84060	143.195	9.35	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			610.37880	541.037	10.95	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			175.13760	198.358	10.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			618.13760	548.458	10.98	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			172.92490	195.818	11.00	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			625.92490	555.918	11.00	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			177.37880	200.937	10.95	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			258.34970	284.197	11.63	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			710.84970	642.897	11.63	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			263.31360	289.734	11.58	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			695.81360	628.434	11.58	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			260.81640	286.952	11.60	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			703.31640	635.652	11.60	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>0.00</b>	<b>0</b>	<b>22,790</b>
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.80730		9.77360			0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.94340		9.90860			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			45.48980	52.940	9.21	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			261.88980	235.640	9.21	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			43.53970	50.665	9.25	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			269.93970	243.365	9.25	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			41.66840	48.479	9.28	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			278.06840	251.179	9.28	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			363.19930	339.114	10.11	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			167.55520	178.709	10.05	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			348.95520	325.309	10.05	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			164.65180	175.583	10.08	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			356.05180	332.183	10.08	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			161.79930	172.514	10.11	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	On	12/12/2014	Foreign Exchange Future			11.25390		-4.26530			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	On	12/12/2014	Foreign Exchange Future			900.68200		746.27230			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	On	12/12/2014	Foreign Exchange Future			999.75250		844.41380			0.00	0	1,735



Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total CF CANDO CAFH Future</b>								<b>0.00</b>	<b>0</b>	<b>1,735</b>
<b>Total CF CANDO CAFH</b>								<b>0.00</b>	<b>0</b>	<b>1,735</b>
CF CANDCO On 12/12/2014 Foreign Exchange Future			320.46910		-371.41250			0.00	0	0
<b>Total CF CANDO CAFJ Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDO CAFJ</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
CF CANDCO On 12/12/2014 Foreign Exchange Future			808.19880		653.04320			0.00	0	1,871
<b>Total CF CANDO CAFK Future</b>								<b>0.00</b>	<b>0</b>	<b>1,871</b>
<b>Total CF CANDO CAFK</b>								<b>0.00</b>	<b>0</b>	<b>1,871</b>
CF CANDCO On 02/12/2014 Foreign Exchange Future			6,176.89000		3,499.00000			61,768,900.00	10	10
<b>Total CF CANDO CAFY Future</b>								<b>61,768,900.00</b>	<b>10</b>	<b>10</b>
<b>Total CF CANDO CAFY</b>								<b>61,768,900.00</b>	<b>10</b>	<b>10</b>
CHF / R On 12/12/2014 Foreign Exchange Future			11.50970		11.45880			0.00	0	6,752
CHF / R On 16/03/2015 Foreign Exchange Future			11.70930		11.65720			0.00	0	2,308
<b>Total CHF / R Future</b>								<b>0.00</b>	<b>0</b>	<b>9,060</b>
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Call			17.06380	17.292	12.64	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Put			798.26380	747.592	12.64	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Call			16.72100	16.936	12.71	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Put			807.92100	757.236	12.71	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Call			16.38750	16.590	12.77	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Put			817.58750	766.890	12.77	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			63.03510	66.086	14.59	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			1,395.83510	1,346.786	14.59	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			62.31950	65.316	14.61	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			1,405.11950	1,356.016	14.61	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			61.61330	64.556	14.64	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			1,414.41330	1,365.256	14.64	0.00	0	0
<b>Total CHF / R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>								<b>0.00</b>	<b>0</b>	<b>9,060</b>
CNH / R On 12/12/2014 Foreign Exchange Future			1.80630		1.78290			0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Future			1.82310		1.79950			0.00	0	0
<b>Total CNH / R Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R On 12/12/2014 Foreign Exchange Option	1.76	Put			130.07910	74.209	9.83	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.74	Call			499.57210	704.984	10.07	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			70.57210	41.984	10.07	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			426.15770	619.174	9.95	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			97.15770	56.174	9.95	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			359.07910	537.209	9.83	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			465.33150	347.532	10.29	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			420.91480	529.974	10.43	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			525.91480	398.974	10.43	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			509.31720	637.182	10.29	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			414.31720	306.182	10.29	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			460.33150	578.532	10.29	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			0.12340		0.12140			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			0.06620		0.06550			5,958.00	90	17
<b>Total NGN / R Future</b>											<b>5,958.00</b>	<b>90</b>	<b>17</b>
<b>Total NGN / R</b>											<b>5,958.00</b>	<b>90</b>	<b>17</b>
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.25050		1.26260			0.00	0	30
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.25130		1.26340			0.00	0	0
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.25210		1.26430			0.00	0	100
<b>Total QUANTO € / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>130</b>
<b>Total QUANTO € / \$</b>											<b>0.00</b>	<b>0</b>	<b>130</b>
RAIN	On	12/12/2014	Foreign Exchange Future			20,831.29000		20,683.33000			0.00	0	0
<b>Total RAIN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	12/12/2014	Foreign Exchange Future			4.95740		4.91880			0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Future			4.94040		4.89880			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			20.58730	30.982	6.14	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			81.78730	53.582	6.14	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			18.34040	27.700	6.24	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			89.54040	60.300	6.24	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			16.32770	24.743	6.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			97.52770	67.343	6.34	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Call			47.90330	61.309	6.93	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			139.10330	110.909	6.93	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			45.33600	57.918	6.97	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			146.53600	117.518	6.97	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			42.90570	54.694	7.02	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			154.10570	124.294	7.02	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			1.73030		1.68090			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>721 172 280.86</b>	<b>55,589</b>	<b>1,369,921</b>
<b>Total Options</b>											<b>5 949 428.80</b>	<b>133,000</b>	<b>1,924,868</b>
<b>Grand Total:</b>											<b>727,121,709.66</b>	<b>188,589</b>	<b>3,294,789</b>