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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/11/2014

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			10.96380		10.97210			43,855,200.00	4,000	0
\$ / R On 27/11/2014 Foreign Exchange Future			10.96760		10.97210			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			10.96760		10.97210			0.00	0	0
\$ / R On 02/12/2014 Foreign Exchange Future			10.97020		10.97560			0.00	0	201
\$ / R On 10/12/2014 Foreign Exchange Future			10.97990		10.99010			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			10.98180		10.99190			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			10.98380		10.99370			231,769,163.80	21,101	925,141
\$ / R On 15/12/2014 Foreign Exchange Future			10.98970		10.99930			0.00	0	0
\$ / R On 19/12/2014 Foreign Exchange Future			10.99750		11.00660			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.00530		11.01400			0.00	0	440
\$ / R On 28/01/2015 Foreign Exchange Future			11.07220		11.08140			0.00	0	3,182
\$ / R On 25/02/2015 Foreign Exchange Future			11.12310		11.13200			0.00	0	2,421
\$ / R On 26/02/2015 Foreign Exchange Future			11.12490		11.13380			0.00	0	0
\$ / R On 27/02/2015 Foreign Exchange Future			11.12670		11.13560			0.00	0	1,263
\$ / R On 16/03/2015 Foreign Exchange Future			11.15880		11.16800			271,627,509.60	24,342	134,197
\$ / R On 27/03/2015 Foreign Exchange Future			11.17960		11.18900			0.00	0	2,435
\$ / R On 01/04/2015 Foreign Exchange Future			11.18910		11.19850			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.24040		11.25000			0.00	0	2,450
\$ / R On 27/05/2015 Foreign Exchange Future			11.29540		11.30530			0.00	0	1,375
\$ / R On 12/06/2015 Foreign Exchange Future			11.32630		11.33580			2,435,154.50	215	29,569
\$ / R On 26/06/2015 Foreign Exchange Future			11.35340		11.36240			0.00	0	1,386

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 Future			11.41730		11.42520			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.47350		11.48040			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.50840		11.51540			0.00	0	4,785
\$ / R	On	28/09/2015	Foreign Exchange Future			11.53550		11.54290			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.59360		11.60160			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.64790		11.65640			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			11.68030		11.68920			0.00	0	30,000
\$ / R	On	21/12/2015	Foreign Exchange Future			11.70110		11.71010			0.00	0	0
<b>Total \$ / R Future</b>											<b>549,687,027.90</b>	<b>49,658</b>	<b>1,143,645</b>
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Call			0.95990	0.000	9.75	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Put			178.85990	186.200	9.75	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Call			0.00950	0.000	9.75	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Put			877.90950	886.200	9.75	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.02	Call			9.68870	0.000	9.75	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.02	Put			57.58870	56.200	9.75	0.00	0	0
\$ / R	On	27/11/2014	Foreign Exchange Option	11.20	Call			1.22420	0.355	17.33	0.00	0	11,000
\$ / R	On	27/11/2014	Foreign Exchange Option	11.20	Put			229.12420	232.755	17.33	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,672.10000	2,667.600	15.99	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	15.99	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	10.95	Call			56.52080	42.739	10.26	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	10.95	Put			34.42080	25.139	10.26	0.00	0	2,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			2.35910	0.880	16.38	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			280.25910	283.280	16.38	0.00	0	0
\$ / R	On	02/12/2014	Foreign Exchange Option	11.24	Call			7.06870	5.831	12.93	0.00	0	0
\$ / R	On	02/12/2014	Foreign Exchange Option	11.24	Put			271.46870	275.631	12.93	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			238.66400	228.155	11.44	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			28.56400	28.255	11.44	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			66.09230	59.544	10.92	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			144.19230	147.744	10.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,993.71490	1,983.813	25.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			0.01490	0.013	25.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,903.71840	1,893.816	24.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			0.01840	0.016	24.73	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,493.75260	1,483.842	20.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			0.05260	0.042	20.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,433.76220	1,423.849	19.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			0.06220	0.049	19.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,443.70010	2,433.800	24.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.00010	0.000	24.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,213.82000	1,203.890	17.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			0.12000	0.090	17.68	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,113.86620	1,103.922	16.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			0.16620	0.122	16.66	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,553.74470	1,543.836	21.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			0.04470	0.036	21.15	0.00	0	11,976

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	10.05	Call			944.09440	934.109	15.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			0.39440	0.309	15.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			894.21760	884.215	15.12	0.00	0	2,995
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			0.51760	0.415	15.12	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,393.76970	1,383.854	19.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			0.06970	0.054	19.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			655.68940	645.568	13.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			1.98940	1.768	13.51	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			645.80710	635.680	13.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			2.10710	1.880	13.44	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			994.00150	984.031	15.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			0.30150	0.231	15.78	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			616.20520	606.062	13.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			2.50520	2.262	13.24	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			596.51290	586.359	13.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			2.81290	2.559	13.11	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			695.28230	685.183	13.78	0.00	0	2,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			1.58230	1.383	13.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			547.46330	537.289	12.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			3.76330	3.489	12.78	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			508.70140	498.486	12.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			5.00140	4.686	12.62	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			635.93200	625.799	13.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			2.23200	1.999	13.38	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			479.86830	469.623	12.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			6.16830	5.823	12.50	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			451.28300	441.012	12.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			7.58300	7.212	12.38	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			557.24980	547.079	12.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			3.54980	3.279	12.84	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			376.63250	366.326	12.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			12.93250	12.526	12.06	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			313.88880	303.632	11.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			20.18880	19.832	11.79	0.00	0	22,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			499.06540	488.840	12.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			5.36540	5.040	12.58	0.00	0	44,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			279.48380	269.314	11.63	0.00	0	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			25.78380	25.514	11.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			271.07710	260.938	11.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			27.37710	27.138	11.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			404.31780	394.016	12.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			10.61780	10.216	12.18	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			230.38150	220.453	11.39	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			36.68150	36.653	11.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Call			222.53350	212.661	11.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Put			38.83350	38.861	11.35	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			287.97110	277.775	11.67	0.00	0	6,524

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	10.73	Put			24.27110	23.975	11.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			207.15570	197.411	11.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			43.45570	43.611	11.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			192.22700	182.631	11.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			48.52700	48.831	11.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			246.37950	236.353	11.47	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			32.67950	32.553	11.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			157.04600	147.924	11.00	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			63.34600	64.124	11.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			137.53600	128.774	10.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			73.83600	74.974	10.88	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			214.79070	204.979	11.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			41.09070	41.179	11.31	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			125.24500	116.754	10.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			81.54500	82.954	10.80	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			119.32270	110.977	10.76	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			85.62270	87.177	10.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			184.93950	175.426	11.16	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			51.23950	51.626	11.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.04	Call			80.95930	73.878	10.81	0.00	0	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.04	Put			127.25930	130.078	10.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			73.74300	66.981	10.92	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			140.04300	143.181	10.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Call			131.31750	122.687	10.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Put			77.61750	78.887	10.84	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Call			63.95160	57.676	11.08	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Put			160.25160	163.876	11.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			60.94850	54.834	11.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			167.24850	171.035	11.13	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			97.16990	89.465	10.60	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			103.46990	105.665	10.60	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Call			52.67330	47.042	11.29	0.00	0	11,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Put			188.97330	193.242	11.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			47.72930	42.413	11.39	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			204.02930	208.613	11.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			70.34430	63.745	10.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			146.64430	149.945	10.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Call			28.80000	24.937	11.92	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Put			285.10000	291.137	11.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.26	Call			27.35660	23.624	11.97	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.26	Put			293.65660	299.824	11.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			58.07080	52.118	11.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			174.37080	178.318	11.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.31	Call			21.11640	17.993	12.23	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.31	Put			337.41640	344.193	12.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Call			19.02590	16.125	12.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Put			355.32590	362.324	12.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			37.16090	32.602	11.66	0.00	0	2,931
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			243.46090	248.802	11.66	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.39	Call			13.89550	11.586	12.65	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.39	Put			410.19550	417.786	12.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			13.18470	10.963	12.71	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			419.48470	427.163	12.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Call			22.24360	19.004	12.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Put			328.54360	335.204	12.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			7.79500	6.308	13.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			514.09500	522.508	13.23	0.00	0	600
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			5.99890	4.789	13.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			562.29890	570.989	13.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			18.05780	15.262	12.39	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			364.35780	371.462	12.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			4.10590	3.275	14.05	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			640.40590	649.475	14.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			3.91890	3.127	14.11	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			650.21890	659.327	14.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Call			9.61760	7.868	13.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Put			475.91760	484.068	13.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Call			2.08250	1.673	15.08	0.00	0	4,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Put			788.38250	797.873	15.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			1.47720	1.196	15.63	0.00	0	38,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Put			867.77720	877.396	15.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			4.50940	3.597	13.91	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			620.80940	629.797	13.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Call			1.06210	0.869	16.18	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Put			947.36210	957.069	16.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			1.02020	0.836	16.25	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			957.32020	967.036	16.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Call			2.37690	1.906	14.87	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Put			758.67690	768.106	14.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			0.80480	0.665	16.66	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,017.10480	1,026.865	16.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			0.57200	0.480	17.28	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,106.87200	1,116.680	17.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Call			1.25050	1.017	15.91	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Put			907.55050	917.217	15.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			0.28240	0.230	18.53	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,306.58240	1,316.430	18.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			0.15090	0.120	19.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,506.45090	1,516.320	19.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			0.83670	0.690	16.59	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,007.13670	1,016.891	16.59	0.00	0	598
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			0.03760	0.028	23.28	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,066.33760	2,076.228	23.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			0.03120	0.023	24.71	0.00	0	41,000

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	13.24	Put			2,246.33120	2,256.223	24.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			0.29200	0.239	18.47	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,296.59200	1,306.439	18.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			0.06320	0.056	29.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,606.36320	2,616.256	29.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			0.15340	0.161	37.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,206.45340	3,216.362	37.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			0.04260	0.032	22.91	0.00	0	36,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,006.34260	2,016.232	22.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			0.15930	0.169	38.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,236.45930	3,246.369	38.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.02960	0.033	39.30	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,846.32960	3,856.233	39.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			0.03260	0.025	24.98	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,266.33260	2,276.225	24.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,993.70000	2,983.800	18.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.00000	0.000	18.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,543.70000	2,533.800	23.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.00000	0.000	23.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,493.70000	2,483.800	24.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.00000	0.000	24.13	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			238.50270	229.206	11.00	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			39.20270	39.506	11.00	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Call			55.98710	50.965	11.27	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Put			206.68710	211.265	11.27	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Call			1.23020	1.059	15.78	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Put			991.93020	1,001.359	15.78	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			0.08470	0.083	29.67	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,800.78470	2,810.383	29.67	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Call			66.57840	61.870	11.44	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Put			219.97840	224.370	11.44	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Call			35.19420	32.200	12.28	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Put			348.59420	354.700	12.28	0.00	0	10,000
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,714.00770	2,705.300	18.23	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.00770	0.000	18.23	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			66.81370	62.668	11.53	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			252.81370	257.368	11.53	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			155.91850	151.089	11.31	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			274.51850	278.888	11.31	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			0.25950	1.410	22.90	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,188.85950	3,199.210	22.90	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,781.43800	2,772.259	20.15	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.03800	0.059	20.15	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			364.13000	355.647	10.44	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			82.73000	83.447	10.44	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			11.00020	0.586	18.20	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,379.00020	3,377.486	18.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			433.58690	426.942	10.55	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			101.58690	103.842	10.55	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			241.15950	236.326	11.15	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			257.35950	261.426	11.15	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,833.97710	2,825.169	18.99	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.17710	0.269	18.99	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			218.40940	213.251	11.43	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			302.80940	306.551	11.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			713.68510	704.880	10.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			45.68510	46.080	10.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			516.19930	508.617	10.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			98.19930	99.816	10.57	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,081.79410	1,071.803	10.97	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			3.72070	4.027	13.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			22.92670	18.585	23.32	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,054.92670	3,059.785	23.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,168.24950	3,159.152	19.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.24950	0.352	19.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,492.00960	1,500.080	16.96	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			35.27260	34.362	18.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,867.27260	1,875.562	18.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,169.40670	2,160.593	15.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			1.40670	1.793	15.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,671.72070	1,662.827	13.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			926.64480	933.844	14.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			55.73650	54.528	16.57	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			1,387.73650	1,395.728	16.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.04060	0.019	24.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,832.04060	7,841.219	24.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			50.00960	48.881	16.96	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			546.01360	551.563	12.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			153.59150	150.179	13.01	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			585.59150	591.379	13.01	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			33.85840	32.971	18.54	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,915.85840	1,924.171	18.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			94.64480	92.644	14.64	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			476.96920	482.057	12.45	0.00	0	14,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			175.28820	171.388	12.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			507.28820	512.588	12.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			51.48820	50.338	16.85	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			1,463.48820	1,471.538	16.85	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			164.01360	160.363	12.81	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			200.87440	203.554	11.01	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			230.34760	225.327	11.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			362.34760	366.527	11.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			112.51410	110.074	14.03	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			794.51410	801.274	14.03	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	16/03/2015	Foreign Exchange Option	11.46	Call			184.96920	180.857	12.45	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			187.23420	189.787	10.96	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			359.71840	353.115	10.97	0.00	0	15,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			191.71840	194.315	10.97	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			166.19680	162.498	12.77	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			538.19680	543.698	12.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			348.87440	342.354	11.01	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			110.57980	112.341	10.63	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			481.82540	474.423	10.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			113.82540	115.623	10.65	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			200.67640	196.238	12.21	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			432.67640	437.438	12.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			365.23420	358.587	10.96	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			46.97620	47.435	10.44	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			552.06210	544.308	10.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			84.06210	85.508	10.49	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			354.26430	347.705	10.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			196.26430	198.905	10.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			488.57980	481.142	10.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			13.79410	13.003	10.97	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			875.18310	865.548	10.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			27.18310	26.748	10.69	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			417.66840	410.651	10.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			149.66840	151.851	10.81	0.00	0	47,665
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			704.97620	696.235	10.44	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			508.67140	501.049	10.69	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			119.67140	121.449	10.69	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			20.25430	16.916	25.00	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,681.25430	3,687.316	25.00	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			92.06300	90.085	15.44	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			1,133.56300	1,140.985	15.44	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			300.58460	294.680	11.44	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			302.08460	305.580	11.44	0.00	0	22,187
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			580.47640	572.506	10.64	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			130.47640	132.106	10.64	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			30.26190	27.587	25.11	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,930.26190	3,937.187	25.11	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			35.52280	32.898	24.79	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,210.22280	4,217.498	24.79	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			641.65620	633.243	10.53	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			136.35620	137.844	10.53	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			567.22470	559.956	11.01	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			211.42470	213.656	11.01	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			556.10210	548.916	11.06	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			220.30210	222.615	11.06	0.00	0	75,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			513.56970	506.729	11.26	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			2,211.14000	2,218.396	18.66	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			729.48890	721.156	10.62	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			123.68890	124.856	10.62	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			714.13030	705.891	10.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			128.33030	129.591	10.60	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,776.32810	1,783.225	17.28	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			676.38640	668.397	10.55	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			140.58640	142.097	10.55	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			98.74380	96.327	17.94	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,982.94380	1,990.027	17.94	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			86.94000	84.696	18.66	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			727.70670	732.820	13.47	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			261.33060	256.970	13.51	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			735.53060	740.670	13.51	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			142.16180	139.173	16.17	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			1,436.36180	1,442.873	16.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			112.12810	109.525	17.28	0.00	0	75,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			438.33840	442.333	12.12	0.00	0	7,300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			312.58830	307.678	12.79	153,839.10	500	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			576.78830	581.378	12.79	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			265.70450	261.295	13.44	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			719.90450	724.995	13.44	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			263.50670	259.120	13.47	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			257.76970	260.429	11.26	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			503.42140	496.665	11.31	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			267.62140	270.365	11.31	0.00	0	5,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			411.97150	406.091	11.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			376.17150	379.791	11.82	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			374.13840	368.633	12.12	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			707.56550	699.907	10.61	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			145.16550	146.507	10.61	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			38.06460	36.768	24.60	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,555.66460	4,563.368	24.60	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			781.23330	774.361	10.76	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			156.03330	157.061	10.76	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			44.60360	44.242	24.28	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,769.40360	4,776.942	24.28	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			50.57590	50.063	24.35	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,070.17590	5,076.563	24.35	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			845.73490	838.008	10.86	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			165.33490	164.508	10.86	0.00	0	300
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			375.72330	373.853	14.01	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			860.32330	865.453	14.01	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			282.80670	281.875	15.50	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			1,267.40670	1,273.475	15.50	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			523.53210	520.167	12.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			498.13210	501.767	12.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			519.82000	516.495	12.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			504.42000	508.095	12.49	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			155.26110	155.845	22.61	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			3,219.86110	3,227.445	22.61	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,036.47270	1,030.257	10.98	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			121.07270	121.857	10.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			761.22990	755.803	11.03	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			225.82990	227.403	11.03	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			213.00730	212.710	17.04	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,757.60730	1,764.310	17.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			749.93620	744.587	11.09	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			234.53620	236.187	11.09	0.00	0	4,545
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,068.23840	1,061.959	10.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			112.83840	113.559	10.98	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			516.25110	512.957	12.52	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			510.85110	514.557	12.52	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			171.23730	172.736	10.98	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			57.40710	57.984	24.31	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,314.50710	5,322.484	24.31	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			914.13730	908.236	10.98	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			978.67730	972.863	11.07	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			177.07730	179.263	11.07	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			70.30830	71.213	24.43	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,448.70830	5,457.613	24.43	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			66.55910	67.606	24.25	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,860.15910	5,869.706	24.25	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,037.03180	1,031.344	11.11	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			180.63180	183.443	11.11	0.00	0	300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,731.76740	1,740.894	16.87	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			23.29570	22.073	13.03	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			969.52440	963.874	11.28	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			230.32440	233.574	11.28	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			936.36220	930.849	11.31	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			247.16220	250.549	11.31	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			320.96740	321.193	16.87	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,560.57980	2,551.102	13.39	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			21.37980	20.802	13.39	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,511.51640	2,501.727	13.21	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			22.31640	21.427	13.21	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,462.49570	2,452.374	13.03	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			63.09090	63.976	23.99	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,222.99090	6,232.876	23.99	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,095.92280	1,089.716	11.21	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			185.82280	188.616	11.21	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			873.07520	867.825	11.51	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			302.97520	306.725	11.51	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>153,839.10</b>	<b>500</b>	<b>1,923,311</b>
<b>Total \$ / R</b>										<b>549,840,867.00</b>	<b>50,158</b>	<b>3,066,956</b>
\$ / R MAXI On	12/12/2014	Foreign Exchange Future			10.98380		10.99370			164,757.00	15	1,757
\$ / R MAXI On	16/03/2015	Foreign Exchange Future			11.15880		11.16800			223,176.00	20	568
\$ / R MAXI On	12/06/2015	Foreign Exchange Future			11.32630		11.33580			0.00	0	93
\$ / R MAXI On	14/09/2015	Foreign Exchange Future			11.50840		11.51540			0.00	0	25
<b>Total \$ / R MAXI Future</b>										<b>387,933.00</b>	<b>35</b>	<b>2,443</b>
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Call			29,653.63630	28,631.683	11.71	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Put			2,283.63630	2,251.683	11.71	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Call			1,805.78440	1,526.220	12.39	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Put			36,435.78440	37,146.220	12.39	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Call			1,713.78870	1,444.539	12.44	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Put			37,343.78870	38,064.539	12.44	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Call			1,626.33920	1,367.145	12.50	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put			38,256.33920	38,987.145	12.50	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put			24,509.85050	24,816.859	11.15	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Call			23,685.18850	23,171.296	11.73	0.00	0	420
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Put			34,885.18850	35,291.296	11.73	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call			31,284.54400	30,662.992	11.12	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put			23,484.54400	23,782.992	11.12	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call			30,794.31930	30,177.041	11.13	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put			23,994.31930	24,297.041	11.13	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call			30,309.85050	29,696.859	11.15	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call			40,785.74180	40,201.887	11.85	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put			38,205.74180	38,571.887	11.85	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call			41,612.72070	41,020.116	11.79	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			37,032.72070	37,390.116	11.79	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call			41,197.14510	40,609.084	11.82	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put			37,617.14510	37,979.084	11.82	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			63,882.57640	64,312.830	13.10	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			45,124.93940	44,858.076	13.13	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			64,584.93940	65,018.076	13.13	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			45,722.93850	45,450.293	13.07	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			63,182.93850	63,610.293	13.07	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			45,422.57640	45,152.830	13.10	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>387,933.00</b>	<b>35</b>	<b>2,863</b>
£ / R	On 02/12/2014	Foreign Exchange Future			17.32470		17.23220			0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Future			17.34530		17.25970			607,085.50	35	48,305
£ / R	On 23/01/2015	Foreign Exchange Future			17.46530		17.37720			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			17.60900		17.52030			352,180.00	20	9,354

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 Future			17.85910		17.76950			0.00	0	1,842
£ / R	On	14/09/2015	Foreign Exchange Future			18.13240		18.03720			0.00	0	695
<b>Total £ / R Future</b>											<b>959,265.50</b>	<b>55</b>	<b>60,196</b>
£ / R	On	02/12/2014	Foreign Exchange Option	17.25	Call			77.07710	122.380	8.99	0.00	0	6,000
£ / R	On	02/12/2014	Foreign Exchange Option	17.25	Put			94.87710	47.680	8.99	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			54.63190	66.473	10.29	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			354.93190	281.173	10.29	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			2.20910	2.060	13.59	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			1,242.50910	1,156.760	13.59	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Put			2,080.53970	1,994.860	16.68	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			58.53060	71.345	10.22	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			338.83060	266.045	10.22	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Call			0.33910	0.218	15.99	0.00	0	16,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Put			1,930.63910	1,844.918	15.99	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Call			0.23970	0.160	16.68	0.00	0	5,000
£ / R	On	12/12/2014	Foreign Exchange Option	17.35	Call			110.20120	135.836	9.54	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.35	Put			200.50120	140.536	9.54	0.00	0	10,000
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			56.55080	68.869	10.26	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			346.85080	273.569	10.26	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Call			79.42150	97.469	9.90	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Put			269.72150	202.169	9.90	0.00	0	2,500
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			3,664.87060	3,576.755	18.01	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			1.97730	1.867	20.42	3,173.56	1,700	6,336
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			4,324.77730	4,236.567	20.42	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			1.97640	1.863	20.49	8,752.86	4,697	6,938
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			4,344.77640	4,256.563	20.49	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,730.93420	1,644.388	13.44	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			17.93690	19.464	13.47	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,740.73690	1,654.164	13.47	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			17.74250	19.244	13.50	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,750.54250	1,663.944	13.50	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			2.07060	2.055	18.01	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			900.06640	821.323	10.83	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			37.55200	42.022	11.56	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			1,160.35200	1,076.722	11.56	3,660,854.46	3,400	6,336
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			31.52880	35.042	11.98	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			1,284.32880	1,199.742	11.98	11,270,376.35	9,394	6,938
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			18.13420	19.688	13.44	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			57.26640	66.623	10.83	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			65.02140	69.365	13.42	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,844.72140	1,760.365	13.42	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Put			2,167.92400	2,081.703	14.04	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Call			68.05160	73.331	13.35	0.00	0	5,000
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Put			1,797.75160	1,714.331	13.35	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			65.61430	70.141	13.40	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,835.31430	1,751.141	13.40	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Put			195.86480	165.167	10.50	0.00	0	5,592
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			89.51350	96.905	13.05	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,569.21350	1,487.905	13.05	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			64.43490	68.601	13.43	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,854.13490	1,769.601	13.43	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Call			48.22400	50.703	14.04	0.00	0	21,000
£ / R	On	16/03/2015	Foreign Exchange Option	16.72	Call			917.06170	984.211	10.33	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	16.72	Put			116.76170	95.211	10.33	0.00	0	25,000
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Call			716.16480	774.167	10.50	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,382.67460	1,309.943	13.27	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			310.25780	326.998	13.28	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,390.75780	1,317.898	13.28	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			308.35450	324.969	13.30	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,398.85450	1,325.869	13.30	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			312.17460	329.043	13.27	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,439.98670	1,370.268	13.56	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			521.78190	547.524	13.53	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,424.58190	1,355.124	13.53	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			519.48090	545.089	13.54	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,432.28090	1,362.689	13.54	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			517.18670	542.668	13.56	0.00	0	0
<b>Total £ / R Option</b>											<b>14,943,157.23</b>	<b>19,191</b>	<b>142,920</b>
<b>Total £ / R</b>											<b>15,902,422.73</b>	<b>19,246</b>	<b>203,116</b>
¥ / R	On	12/12/2014	Foreign Exchange Future			0.09341		0.09320			0.00	0	14,263
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09500		0.09479			0.00	0	4,050
¥ / R	On	12/06/2015	Foreign Exchange Future			0.09652		0.09632			0.00	0	25
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>18,338</b>
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			0.00410	0.006	30.16	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			2,679.60410	2,659.405	30.16	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			1.10300	1.574	14.96	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			680.70300	660.974	14.96	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			0.01650	0.026	22.22	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			1,679.61650	1,659.426	22.22	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			547.86000	579.303	12.59	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			68.46000	79.204	12.59	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			106.11340	124.925	14.69	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			626.71340	624.824	14.69	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			22.49720	28.146	17.65	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,543.09720	1,528.046	17.65	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			757.12690	768.334	12.77	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			124.92690	116.034	12.77	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			266.53460	266.275	14.46	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	12/06/2015	Foreign Exchange Option	0.10	Put			634.33460	613.975	14.46	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			104.29390	102.551	17.22	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,472.09390	1,450.251	17.22	0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>											<b>0.00</b>	<b>0</b>	<b>18,338</b>
€ / R	On	26/11/2014	Foreign Exchange Future			13.70480		13.66810			54,819,200.00	4,000	0
€ / R	On	12/12/2014	Foreign Exchange Future			13.73060		13.69570			12,494,846.00	910	73,610
€ / R	On	16/03/2015	Foreign Exchange Future			13.95870		13.92190			0.00	0	34,857
€ / R	On	12/06/2015	Foreign Exchange Future			14.17880		14.14180			0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Future			14.42420		14.38300			0.00	0	266
€ / R	On	11/12/2015	Foreign Exchange Future			14.66160		14.62160			0.00	0	0
<b>Total € / R Future</b>											<b>67,314,046.00</b>	<b>4,910</b>	<b>116,633</b>
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Call			0.05720	0.000	10.70	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Put			671.95720	635.200	10.70	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Call			0.05460	0.000	10.70	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Put			681.95460	645.200	10.70	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Call			0.05220	0.000	10.70	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Put			691.95220	655.200	10.70	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			246.34680	272.252	10.94	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			50.64680	41.652	10.94	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			118.90750	137.167	10.11	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			97.09860	108.793	9.89	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			141.39860	118.193	9.89	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.90	Call			50.49350	55.471	10.56	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Call			17.25200	18.434	11.77	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Put			471.55200	437.834	11.77	0.00	0	3,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Call			0.56760	0.623	17.60	0.00	0	4,500
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			117.72970	100.621	10.06	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			109.14620	125.408	10.02	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			123.44620	104.808	10.02	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			0.27710	0.300	18.54	0.00	0	7,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			1,674.57710	1,639.700	18.54	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			0.02300	0.023	22.51	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.90	Put			254.79350	224.870	10.56	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			34.43260	37.494	11.00	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			328.73260	296.895	11.00	0.00	0	4,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			113.20750	96.567	10.11	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			113.42970	131.221	10.06	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			2,604.32300	2,569.423	22.51	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Put			1,454.86760	1,420.023	17.60	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			0.35760	0.389	18.20	0.00	0	25,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			1,594.65760	1,559.789	18.20	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			98.67930	99.368	13.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			1,116.77930	1,080.668	13.27	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			97.64180	98.282	13.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			1,125.74180	1,089.582	13.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			92.65330	93.065	13.43	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			87.98140	88.183	13.57	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			1,216.08140	1,179.483	13.57	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			289.32330	301.031	10.80	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			387.42330	362.331	10.80	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			69.96620	69.426	14.21	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			67.82090	67.366	14.30	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,455.92090	1,418.666	14.30	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			96.61780	97.213	13.32	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			1,134.71780	1,098.513	13.32	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			63.93190	63.950	14.42	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			1,170.75330	1,134.365	13.43	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			54.27910	53.811	14.67	0.00	0	7,100
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,632.37910	1,595.111	14.67	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			72.02680	71.568	14.13	0.00	0	7,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			1,400.12680	1,362.868	14.13	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			629.86090	658.164	10.00	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,428.06620	1,390.726	14.21	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			107.96090	99.464	10.00	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			384.10090	403.120	10.45	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			262.20090	244.420	10.45	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			296.57350	308.692	10.75	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			374.67350	349.992	10.75	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			1,502.03190	1,465.250	14.42	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			187.23040	186.751	14.19	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,455.43040	1,417.951	14.19	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			194.53680	194.383	14.05	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,402.73680	1,365.583	14.05	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,437.82120	1,400.449	14.15	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			188.41890	187.994	14.17	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,446.61890	1,409.194	14.17	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			878.93920	912.771	10.16	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			137.13920	133.971	10.16	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			189.62120	189.249	14.15	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,250.61080	1,211.657	13.56	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			377.48480	379.914	13.52	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,234.48480	1,195.714	13.52	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			375.53830	377.875	13.54	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,242.53830	1,203.675	13.54	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			373.61080	375.857	13.56	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,051.47210	1,079.361	10.78	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			329.87210	317.761	10.78	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			617.48130	629.564	12.98	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			985.88130	957.964	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	11/12/2015	Foreign Exchange Option	15.00	Call			614.69650	626.661	13.00	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			993.09650	965.061	13.00	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			611.92360	623.769	13.02	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,000.32360	972.169	13.02	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			338.12350	338.653	15.81	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,216.52350	2,177.053	15.81	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>217,715</b>
<b>Total € / R</b>											<b>67,314,046.00</b>	<b>4,910</b>	<b>334,348</b>
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.34730		9.38000			0.00	0	12,517
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.43000		9.46220			94,300,000.00	10,000	15,047
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.51180		9.54430			237,795.00	25	3,825
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.60300		9.63340			0.00	0	600
<b>Total AU\$ / R Future</b>											<b>94,537,795.00</b>	<b>10,025</b>	<b>31,989</b>
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			3.78060	3.120	12.24	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			13.50260	11.306	10.77	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			243.50260	274.006	10.77	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			41.17500	34.479	9.54	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			225.51960	255.700	10.62	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			14.47500	12.123	10.70	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			234.47500	264.823	10.70	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			1,370.05140	1,402.746	20.01	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			0.04440	0.039	20.37	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			1,420.04440	1,452.739	20.37	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			423.78060	455.820	12.24	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			0.87810	0.825	14.49	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			670.87810	703.525	14.49	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			0.05140	0.046	20.01	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			111.17500	137.179	9.54	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			15.51960	13.000	10.62	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			590.39760	621.002	10.96	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			51.33290	49.795	10.99	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			599.13290	629.795	10.99	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			53.89260	52.238	10.93	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			581.69260	612.238	10.93	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			52.59760	51.002	10.96	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			803.31450	832.188	12.26	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			106.17240	102.598	12.29	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			811.87240	840.798	12.29	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			104.75230	101.230	12.32	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			820.45230	849.430	12.32	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			107.61450	103.988	12.26	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			180.08360	176.343	12.90	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			906.68360	933.343	12.90	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	14/09/2015	Foreign Exchange Option	10.34	Call			183.52670	179.683	12.85	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			890.12670	916.683	12.85	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			181.79510	178.004	12.87	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			898.39510	925.004	12.87	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>94,537,795.00</b>	<b>10,025</b>	<b>32,994</b>
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.76900		9.77390			0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.90180		9.90610			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			18.19770	16.783	10.35	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			234.29770	237.783	10.35	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			16.99570	15.660	10.42	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			243.09570	246.660	10.42	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			15.87120	14.612	10.49	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			251.97120	255.612	10.49	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			140.25730	138.957	10.07	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			324.15730	327.157	10.07	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			137.40120	136.135	10.10	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			331.30120	334.335	10.10	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			134.60570	133.374	10.14	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			338.50570	341.574	10.14	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			0.21840		-0.02630			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			792.77630		799.80120			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			892.74250		899.78350			0.00	0	1,735
<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			379.93020		-411.89700			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 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 CANDOOn 12/12/2014 Foreign Exchange Future			693.05650		699.90370			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 CANDOOn 02/12/2014 Foreign Exchange Future			10,000.00000		10,000.00000			0.00	0	10
<b>Total CF CANDO CAFY Future</b>								<b>0.00</b>	<b>0</b>	<b>10</b>
<b>Total CF CANDO CAFY</b>								<b>0.00</b>	<b>0</b>	<b>10</b>
CHF / R On 12/12/2014 Foreign Exchange Future			11.41610		11.38870			0.00	0	6,632
CHF / R On 16/03/2015 Foreign Exchange Future			11.61110		11.58340			0.00	0	2,308
<b>Total CHF / R Future</b>								<b>0.00</b>	<b>0</b>	<b>8,940</b>
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Call			2.50430	2.294	15.62	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Put			853.80430	826.194	15.62	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Call			2.42350	2.218	15.70	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Put			863.72350	836.118	15.70	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Call			2.34590	2.145	15.78	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Put			873.64590	846.045	15.78	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			42.13970	43.048	15.26	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			1,448.73970	1,421.948	15.26	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			41.65090	42.541	15.29	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			1,458.25090	1,431.441	15.29	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			41.16920	42.042	15.32	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			1,467.76920	1,440.942	15.32	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>8,940</b>
CNH / R On 12/12/2014 Foreign Exchange Future			1.78480		1.78680			0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Future			1.79960		1.80090			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			65.65670	66.684	10.89	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.74	Call			499.12290	478.835	11.39	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.74	Put			31.12290	30.835	11.39	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.75	Call			413.62370	393.819	11.14	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.75	Put			45.62370	45.819	11.14	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.76	Call			333.65670	314.684	10.89	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.80	Put			412.12170	417.655	10.55	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			380.21690	373.472	10.71	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			471.21690	477.472	10.71	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			471.92870	463.746	10.53	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			362.92870	367.746	10.53	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			421.12170	413.655	10.55	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			0.12150		0.12160			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			0.06160		0.06170			0.00	0	17
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05830		0.05810			0.00	0	56,400
<b>Total NGN / R Future</b>											<b>0.00</b>	<b>0</b>	<b>56,417</b>
<b>Total NGN / R</b>											<b>0.00</b>	<b>0</b>	<b>56,417</b>
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.25010		1.24580			0.00	0	60
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.25090		1.24660			0.00	0	0
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.25180		1.24750			0.00	0	200
<b>Total QUANTO € / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>260</b>
<b>Total QUANTO € / \$</b>											<b>0.00</b>	<b>0</b>	<b>260</b>
RAIN	On	12/12/2014	Foreign Exchange Future			20,490.55000		20,465.98000			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			4.94860		4.93310			0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Future			4.93440		4.91740			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			7.42930	10.848	5.61	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			54.32930	42.248	5.61	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			6.07580	8.846	5.81	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			62.97580	50.246	5.81	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			4.99030	7.228	6.00	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			71.89030	58.628	6.00	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Call			41.60120	44.260	6.30	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			114.20120	99.860	6.30	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			38.98000	41.457	6.38	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	16/03/2015	Foreign Exchange Option	5.00	Put			121.58000	107.057	6.38	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			36.52310	38.835	6.45	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			129.12310	114.435	6.45	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			1.73050		1.74410			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>712886067.40</b>	<b>64,683</b>	<b>1,471,141</b>
<b>Total Options</b>											<b>15096996.33</b>	<b>19,691</b>	<b>2,285,371</b>
<b>Grand Total:</b>											<b>727,983,063.73</b>	<b>84,374</b>	<b>3,756,512</b>