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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/10/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 06/10/2014 Foreign Exchange Future			11.36010		11.20080			0.00	0	0
\$ / R On 08/10/2014 Foreign Exchange Future			11.36010		11.19900			0.00	0	0
\$ / R On 13/10/2014 Foreign Exchange Future			11.36790		11.20780			0.00	0	0
\$ / R On 20/10/2014 Foreign Exchange Future			11.38080		11.22050			0.00	0	1,280
\$ / R On 27/10/2014 Foreign Exchange Future			11.39460		11.23340			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			11.39850		11.23710			0.00	0	668
\$ / R On 30/10/2014 Foreign Exchange Future			11.40050		11.23890			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			11.41040		11.24810			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			11.41230		11.24990			0.00	0	0
\$ / R On 10/11/2014 Foreign Exchange Future			11.42200		11.25910			0.00	0	1,338
\$ / R On 12/11/2014 Foreign Exchange Future			11.42570		11.26280			0.00	0	711
\$ / R On 25/11/2014 Foreign Exchange Future			11.45030		11.28660			0.00	0	0
\$ / R On 26/11/2014 Foreign Exchange Future			11.45220		11.28850			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			11.45600		11.29210			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			11.47940		11.31470			0.00	0	1,800
\$ / R On 11/12/2014 Foreign Exchange Future			11.48160		11.31680			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			11.48380		11.31890			371,443,511.00	32,345	1,011,486
\$ / R On 15/12/2014 Foreign Exchange Future			11.49040		11.32520			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.50810		11.34190			0.00	0	440
\$ / R On 28/01/2015 Foreign Exchange Future			11.58400		11.41450			0.00	0	2,300
\$ / R On 25/02/2015 Foreign Exchange Future			11.64090		11.46940			0.00	0	2,421

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/02/2015	Foreign Exchange Future			11.64290		11.47140			0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Future			11.64490		11.47340			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.67950		11.50670			14,050,438.50	1,203	120,087
\$ / R	On	27/03/2015	Foreign Exchange Future			11.70180		11.52830			0.00	0	2,435
\$ / R	On	01/04/2015	Foreign Exchange Future			11.71200		11.53810			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.76880		11.59250			0.00	0	2,450
\$ / R	On	27/05/2015	Foreign Exchange Future			11.83060		11.65140			0.00	0	1,375
\$ / R	On	12/06/2015	Foreign Exchange Future			11.86460		11.68390			6,169,592.00	520	18,778
\$ / R	On	26/06/2015	Foreign Exchange Future			11.89440		11.71230			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.96630		11.77950			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			12.03020		11.83860			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			12.06990		11.87530			6,034,950.00	500	2,685
\$ / R	On	28/09/2015	Foreign Exchange Future			12.10070		11.90380			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			12.16360		11.96750			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			12.22110		12.02780			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			12.25390		12.06230			0.00	0	2,400
\$ / R	On	21/12/2015	Foreign Exchange Future			12.27440		12.08380			0.00	0	0
<b>Total \$ / R Future</b>											<b>397,698,491.50</b>	<b>34,568</b>	<b>1,178,040</b>
\$ / R	On	06/10/2014	Foreign Exchange Option	11.12	Call			103.96700	242.251	13.39	0.00	0	10,000
\$ / R	On	06/10/2014	Foreign Exchange Option	11.12	Put			23.16700	2.151	13.39	0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			460.82590	620.262	17.06	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			1.82590	0.162	17.06	0.00	0	0
\$ / R	On	13/10/2014	Foreign Exchange Option	11.19	Call			94.32790	203.899	11.78	0.00	0	6,000
\$ / R	On	13/10/2014	Foreign Exchange Option	11.19	Put			76.52790	25.999	11.78	0.00	0	0
\$ / R	On	20/10/2014	Foreign Exchange Option	11.14	Call			154.72930	271.213	11.55	0.00	0	0
\$ / R	On	20/10/2014	Foreign Exchange Option	11.14	Put			74.22930	30.413	11.55	0.00	0	0
\$ / R	On	27/10/2014	Foreign Exchange Option	11.26	Call			117.11360	203.961	10.82	0.00	0	0
\$ / R	On	27/10/2014	Foreign Exchange Option	11.26	Put			143.71360	69.361	10.82	0.00	0	6,000
\$ / R	On	27/10/2014	Foreign Exchange Option	11.38	Call			77.79760	133.487	10.82	0.00	0	6,000
\$ / R	On	27/10/2014	Foreign Exchange Option	11.38	Put			224.39760	118.887	10.82	0.00	0	6,000
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,937.10000	3,098.508	30.32	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.00000	0.008	30.32	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.69	Call			30.94960	51.064	12.62	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.69	Put			483.84960	342.564	12.62	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			0.32200	0.260	19.65	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,093.22200	1,931.760	19.65	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			453.70890	602.496	10.89	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			16.60890	3.996	10.89	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.15	Call			179.95030	289.079	10.69	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.15	Put			92.85030	40.579	10.69	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			128.53900	217.341	10.77	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			141.43900	68.841	10.77	0.00	0	0
\$ / R	On	30/10/2014	Foreign Exchange Option	11.50	Call			59.68880	98.329	11.48	0.00	0	6,000
\$ / R	On	30/10/2014	Foreign Exchange Option	11.50	Put			320.78880	197.829	11.48	0.00	0	6,000
\$ / R	On	30/10/2014	Foreign Exchange Option	11.36	Call			93.29140	155.107	10.84	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/10/2014	Foreign Exchange Option	11.36	Put			214.39140	114.607	10.84	0.00	0	6,000
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			1,089.86010	1,250.934	14.65	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			1.76010	0.534	14.65	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			22.23990	35.566	13.73	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			684.13990	535.166	13.73	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			175.02520	271.514	10.37	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			125.12520	59.214	10.37	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			511.45510	665.889	10.34	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			11.55510	3.589	10.34	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	11.18	Call			200.38570	302.050	10.40	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	11.18	Put			121.28570	60.050	10.40	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Call			499.23150	652.414	10.27	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Put			16.43150	6.715	10.27	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			1.46490	4.131	20.20	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,324.86490	2,163.831	20.20	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			512.61490	664.655	10.52	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			26.01490	14.355	10.52	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Call			264.68650	372.871	10.59	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Put			126.18650	70.671	10.59	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Call			61.90080	87.523	13.13	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Put			623.40080	485.323	13.13	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,992.14470	3,156.000	15.44	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.04470	0.000	15.44	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			217.40840	389.079	15.44	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			175.30840	183.079	15.44	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			567.81590	719.259	10.61	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			33.11590	19.859	10.61	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			354.77550	473.128	10.47	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			107.97550	61.528	10.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,769.07150	2,933.841	19.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.17150	0.041	19.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,319.60010	2,483.982	17.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			0.70010	0.182	17.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			2,229.77650	2,394.044	17.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			0.87650	0.244	17.47	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,880.58690	2,044.360	16.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			1.68690	0.560	16.00	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,820.79360	1,984.433	15.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			1.89360	0.633	15.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,761.02810	1,924.515	15.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			2.12810	0.715	15.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,721.20210	1,884.577	15.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			2.30210	0.777	15.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,542.20200	1,704.937	14.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			3.30200	1.137	14.37	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,442.95800	1,605.214	13.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			4.05800	1.414	13.89	0.00	0	79,241

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	10.00	Call			1,324.12860	1,485.649	13.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			5.22860	1.849	13.32	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,274.72310	1,435.873	13.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			5.82310	2.073	13.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			1,225.39380	1,386.127	12.84	0.00	0	2,995
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			6.49380	2.327	12.84	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			1,029.00550	1,187.558	11.88	0.00	0	2,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			10.10550	3.758	11.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			989.96740	1,147.950	11.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			11.06740	4.150	11.69	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			980.22400	1,138.055	11.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			11.32400	4.255	11.64	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			970.48680	1,128.223	11.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			11.58680	4.423	11.62	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			951.03380	1,108.578	11.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			12.13380	4.778	11.57	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			931.61010	1,088.960	11.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			12.71010	5.160	11.53	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			892.85770	1,049.813	11.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			13.95770	6.013	11.43	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			883.19110	1,040.046	11.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			14.29110	6.246	11.41	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			844.61590	1,001.066	11.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			15.71590	7.266	11.32	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			834.99630	991.345	11.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			16.09630	7.545	11.29	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			815.78990	971.933	11.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			16.88990	8.133	11.25	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			787.06280	942.896	11.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			18.16280	9.095	11.18	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			739.43200	894.741	11.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			20.53200	10.941	11.06	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			711.01840	866.011	10.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			22.11840	12.211	10.99	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			645.28310	799.525	10.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			26.38310	15.725	10.83	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			617.38500	771.300	10.76	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			28.48500	17.500	10.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			608.12730	761.932	10.73	0.00	0	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			29.22730	18.132	10.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			598.91190	752.584	10.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			30.01190	18.785	10.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			573.53490	724.674	10.64	4,348,044.00	6,000	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			34.63490	20.874	10.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			556.89590	706.183	10.59	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			37.99590	22.383	10.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Call			548.66310	696.974	10.57	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	10.81	Put			39.76310	23.174	10.57	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			540.49060	687.791	10.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			41.59060	23.991	10.55	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			532.37700	678.634	10.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			43.47700	24.834	10.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			516.33370	660.401	10.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			47.43370	26.601	10.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			508.40580	651.326	10.45	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			49.50580	27.526	10.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			477.34070	615.328	10.36	3,691,969.80	6,000	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			58.44070	31.528	10.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			454.74040	588.666	10.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			65.84040	34.866	10.29	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Call			447.34410	579.846	10.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Put			68.44410	36.046	10.27	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			440.01740	571.063	10.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			71.11740	37.263	10.24	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			432.76110	562.804	10.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			73.86110	39.004	10.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			404.45200	530.421	10.35	0.00	0	32,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			85.55200	46.621	10.35	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			364.18380	483.744	10.47	2,902,466.40	6,000	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			105.28380	59.944	10.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			357.73330	476.196	10.49	5,714,354.40	12,000	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			108.83330	62.396	10.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Call			345.05870	461.304	10.53	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Put			116.15870	67.504	10.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			338.83490	453.961	10.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			119.93490	70.161	10.55	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			332.68710	446.688	10.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			123.78710	72.888	10.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			308.85920	418.308	10.66	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			139.95920	84.508	10.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			280.78810	384.464	10.76	0.00	0	2,931
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			161.88810	100.664	10.76	201,328.60	2,000	750
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Call			254.60900	352.470	10.86	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Put			185.70900	118.670	10.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Call			230.29840	322.353	10.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Put			211.39840	138.553	10.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Call			218.23360	305.183	11.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Put			229.33360	151.383	11.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			214.35440	299.611	11.05	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			235.45440	155.811	11.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			192.52270	267.743	11.17	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			273.62270	183.943	11.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Call			0.00000	238.518	11.30	3,577,776.00	15,000	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Put			0.00000	214.718	11.30	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	11.50	Call			161.17640	220.468	11.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			342.27640	236.668	11.38	0.00	0	600
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			147.60980	201.951	11.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			378.70980	268.151	11.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			132.96890	181.852	11.88	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			424.06890	308.052	11.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			128.45700	175.636	11.97	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			439.55700	321.836	11.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			126.26520	172.613	12.02	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			447.36520	328.813	12.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Call			104.78110	142.861	12.52	0.00	0	1,670
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Put			535.88110	409.061	12.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Call			99.67820	135.768	12.66	0.00	0	4,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Put			560.77820	431.968	12.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			87.46600	118.727	13.02	0.00	0	38,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Put			628.56600	494.927	13.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Call			77.14720	104.107	13.39	104,106.90	1,000	500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Put			698.24720	560.307	13.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			75.96650	102.432	13.43	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			707.06650	568.632	13.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			70.38690	94.520	13.66	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			751.48690	610.720	13.66	0.00	0	598
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			69.33290	93.026	13.71	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			760.43290	619.226	13.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			60.69760	80.785	14.12	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			841.79760	696.985	14.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			46.58130	61.201	15.01	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,017.68130	867.401	15.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			45.96540	60.349	15.06	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,027.06540	876.549	15.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			34.16620	46.162	16.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,215.26620	1,062.362	16.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			11.59590	23.760	17.99	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,692.69590	1,539.960	17.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			10.14890	22.000	18.21	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			1,751.24890	1,598.200	18.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			6.78120	17.621	18.87	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			1,927.88120	1,773.821	18.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			6.48240	17.206	18.94	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			1,947.58240	1,793.406	18.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			3.33350	11.761	20.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,284.43350	2,127.961	20.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			3.25380	2.774	19.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			2,884.35380	2,718.974	19.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,819.04600	2,983.835	19.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.14600	0.035	19.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			3.25810	2.502	19.88	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	14.23	Put			2,914.35810	2,748.702	19.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			2.60430	0.212	18.43	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,523.70430	3,356.412	18.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,318.92750	3,483.805	20.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.02750	0.005	20.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,869.02410	3,033.829	19.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.12410	0.029	19.32	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Call			76.11660	101.287	13.56	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Put			740.91660	600.887	13.56	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			4.59230	10.863	20.82	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,479.39230	2,320.464	20.82	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			564.49610	713.513	10.53	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			39.29610	23.113	10.53	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Call			316.56450	426.220	10.62	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Put			141.36450	85.820	10.62	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			3,042.05850	3,208.141	19.47	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.15850	0.041	19.47	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			309.36600	415.124	10.73	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			167.46600	107.024	10.73	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			678.56050	825.756	10.72	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			64.06050	41.756	10.72	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			406.03420	513.352	10.91	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			191.53420	129.352	10.91	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			18.64140	31.306	22.02	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			2,874.14140	2,717.306	22.02	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			3,115.40650	3,284.384	19.49	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.90650	0.384	19.49	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			746.52760	894.442	10.89	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			77.12760	53.542	10.89	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			41.82950	49.798	22.66	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,072.42950	2,908.898	22.66	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			505.59720	620.475	10.94	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			184.19720	127.575	10.94	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,172.98610	3,343.687	18.86	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			1.58610	0.787	18.86	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			468.23660	576.972	11.09	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			214.83660	152.072	11.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,428.16920	1,596.586	12.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			21.46920	17.086	12.77	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,214.93810	1,383.264	12.01	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			28.23810	23.764	12.01	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,049.59830	1,210.852	11.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			10.93240	7.222	14.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,494.21410	7,322.034	25.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,507.92080	3,679.979	18.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			1.22080	0.479	18.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,512.65580	2,682.885	16.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			5.95580	3.385	16.42	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,017.63240	2,186.722	14.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,595.08000	1,441.464	16.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			98.23190	116.585	16.68	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,641.53190	1,487.085	16.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			57.69230	61.493	20.48	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,750.99230	2,581.993	20.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.91410	1.534	25.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			606.00820	488.818	12.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			228.31910	275.966	13.17	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			721.61910	596.466	13.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			136.74960	162.766	15.26	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,240.04960	1,093.266	15.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			101.78000	120.964	16.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			308.89750	229.822	11.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			371.59760	457.802	11.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			364.89760	278.302	11.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			335.73830	411.049	11.89	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			429.03830	331.549	11.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			262.70820	318.318	12.65	0.00	0	1,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			133.61890	93.640	10.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			633.70420	765.095	10.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			137.00420	95.595	10.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			464.26830	565.819	11.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			257.56830	186.319	11.17	0.00	0	1,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			415.59750	509.322	11.41	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			83.93790	59.537	10.99	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			712.73960	855.322	10.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			106.03960	75.822	10.89	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			646.98540	781.220	10.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			130.28540	91.720	10.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			640.31890	773.140	10.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			42.89830	31.352	11.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			1,040.66120	1,201.345	11.35	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			43.96120	31.845	11.35	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			833.58190	983.889	11.03	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			76.88190	54.389	11.03	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			800.63790	949.037	10.99	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			64.14130	67.545	23.46	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,385.84130	3,215.745	23.46	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			818.82700	966.928	11.04	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			90.52700	65.128	11.04	0.00	0	300
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			553.85980	665.404	10.96	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			215.75980	153.404	10.96	15,033.54	98	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			208.69980	249.277	13.91	24,429.18	98	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			910.59980	777.277	13.91	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			894.90560	1,044.578	11.17	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	28/04/2015	Foreign Exchange Option	10.80	Put			102.40560	75.778	11.17	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			84.08300	92.789	24.26	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,641.58300	3,473.989	24.26	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			963.29140	1,115.421	11.29	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			111.89140	84.821	11.29	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			86.91660	108.195	24.67	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,915.51660	3,757.595	24.67	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			609.73120	714.486	11.52	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			325.83120	249.887	11.52	999,546.00	4,000	1,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			519.22170	610.847	12.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			435.32170	346.247	12.00	0.00	0	4,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			445.05410	522.539	12.49	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			103.28500	78.428	11.37	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,040.96070	1,195.994	11.36	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			107.06070	81.394	11.36	0.00	0	25,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			789.67530	928.929	11.23	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			185.77530	144.329	11.23	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,522.36630	1,374.177	15.94	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			182.67140	211.111	16.53	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,718.77140	1,566.511	16.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			448.34560	526.616	12.46	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			554.44560	452.016	12.46	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,057.18500	1,213.028	11.37	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			561.15410	457.939	12.49	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			441.79310	518.500	12.51	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			567.89310	463.900	12.51	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			775.54160	913.678	11.22	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			191.64160	149.078	11.22	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			206.26630	238.777	15.94	0.00	0	25,000
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			87.18030	106.795	24.36	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,254.88030	4,092.395	24.36	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,032.85000	1,186.540	11.35	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			120.55000	92.140	11.35	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,110.32120	1,265.665	11.42	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			130.82120	99.365	11.42	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			102.89910	121.694	24.34	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,473.39910	4,305.394	24.34	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,177.23090	1,334.959	11.47	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			138.63090	104.759	11.47	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			103.85820	123.422	24.17	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,765.25820	4,593.222	24.17	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			431.62440	493.164	14.41	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			1,056.32440	923.264	14.41	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			331.52700	375.856	15.84	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,516.22700	1,365.956	15.84	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			760.94420	873.080	11.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			385.64420	303.180	11.83	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	11.51	Call			756.24060	867.754	11.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			390.94060	307.854	11.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			564.19850	648.006	13.11	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			688.89850	578.106	13.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,380.94770	1,553.778	11.80	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			105.64770	83.878	11.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,066.55610	1,217.779	11.52	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			191.25610	147.879	11.52	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			765.68200	878.438	11.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			380.38200	298.538	11.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,415.58280	1,589.467	11.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			100.28280	79.567	11.85	0.00	0	18,946
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			110.50170	136.593	24.28	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,006.70170	4,835.893	24.28	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,248.00710	1,412.955	11.60	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			144.20710	112.255	11.60	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,316.28460	1,483.709	11.73	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			148.78460	120.109	11.73	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			124.89230	144.325	23.90	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,137.39230	4,960.725	23.90	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,382.29310	1,547.938	11.84	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			154.49310	126.838	11.84	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			112.93700	132.176	23.63	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,535.13700	5,361.076	23.63	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			29.30800	24.868	14.69	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,842.02250	3,029.402	14.52	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			29.72250	25.502	14.52	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,269.21910	1,419.719	11.76	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			206.91910	165.819	11.76	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,941.19690	3,128.150	14.86	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			28.89690	24.250	14.86	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,891.60800	3,078.768	14.69	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,194.77900	1,336.143	11.82	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			250.97900	201.743	11.82	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			110.65150	127.180	23.58	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,896.85150	5,722.779	23.58	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,444.06510	1,606.379	11.90	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			160.26510	131.979	11.90	0.00	0	300
<b>Total \$ / R Option</b>											<b>21,579,054.82</b>	<b>52,196</b>	<b>1,493,287</b>
<b>Total \$ / R</b>											<b>419,277,546.32</b>	<b>86,764</b>	<b>2,671,327</b>
\$ / R	MAXI	On	12/12/2014	Foreign Exchange Future		11.48380		11.31890			746,447.00	65	1,456
\$ / R	MAXI	On	16/03/2015	Foreign Exchange Future		11.67950		11.50670			58,397.50	5	133
\$ / R	MAXI	On	12/06/2015	Foreign Exchange Future		11.86460		11.68390			59,323.00	5	55
\$ / R	MAXI	On	14/09/2015	Foreign Exchange Future		12.06990		11.87530			0.00	0	15

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total \$ / R MAXI Future</b>										<b>864,167.50</b>	<b>75</b>	<b>1,659</b>
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Put			23,545.44120	15,581.090	11.05	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Call			21,054.55630	29,411.343	11.07	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Put			24,164.55630	16,031.343	11.07	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Call			20,680.60080	28,869.068	11.09	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put			24,790.60080	16,489.068	11.09	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Call			62,666.46650	78,068.888	10.78	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Put			2,776.46650	1,688.888	10.78	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Call			21,435.44120	29,961.090	11.05	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Call			47,458.63130	57,773.083	11.13	0.00	0	420
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Put			24,788.63130	17,823.083	11.13	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put			16,594.69430	11,242.990	10.71	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call			57,649.87350	69,420.815	10.70	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put			16,979.87350	11,470.815	10.70	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call			57,040.22980	68,729.878	10.72	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put			17,370.22980	11,779.878	10.72	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call			58,264.69430	70,192.990	10.71	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put			28,162.81910	21,189.063	11.30	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call			66,615.53180	77,851.645	11.26	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			27,225.53180	20,391.645	11.26	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call			66,082.28730	77,248.216	11.28	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put			27,692.28730	20,788.216	11.28	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call			65,552.81910	76,649.063	11.30	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			66,905.81990	76,865.693	12.37	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			50,375.81990	40,875.693	12.37	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			67,720.66590	77,795.307	12.32	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			49,190.66590	39,805.307	12.32	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			67,311.71900	77,328.842	12.34	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			49,781.71900	40,338.842	12.34	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>864,167.50</b>	<b>75</b>	<b>2,079</b>
£ / R	On 17/10/2014	Foreign Exchange Future			18.15350		18.08060			0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Future			18.31810		18.23900			2,033,309.10	111	37,203
£ / R	On 23/01/2015	Foreign Exchange Future			18.45460		18.37030			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.61110		18.52290			0.00	0	2,072
£ / R	On 12/06/2015	Foreign Exchange Future			18.88380		18.78680			0.00	0	1,975
£ / R	On 14/09/2015	Foreign Exchange Future			19.18740		19.07200			0.00	0	215
<b>Total £ / R Future</b>										<b>2,033,309.10</b>	<b>111</b>	<b>41,465</b>
£ / R	On 17/10/2014	Foreign Exchange Option	17.65	Call			466.26900	527.178	11.99	0.00	0	0
£ / R	On 17/10/2014	Foreign Exchange Option	17.65	Put			35.66900	23.678	11.99	0.00	0	1,650
£ / R	On 12/12/2014	Foreign Exchange Option	17.55	Call			760.90260	823.324	9.31	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.55	Put			71.90260	55.224	9.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			249.90050	267.210	10.90	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			510.90050	449.109	10.90	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Call			107.28850	110.191	12.38	0.00	0	16,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Put			1,058.28850	982.091	12.38	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Call			85.08650	87.977	12.54	0.00	0	5,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Put			1,186.08650	1,109.877	12.54	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Call			841.07810	907.382	9.15	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Put			52.07810	39.282	9.15	0.00	0	2,500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			768.71590	831.550	9.29	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			69.71590	53.450	9.29	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			753.13370	815.141	9.32	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			74.13370	57.041	9.32	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			28.47020	28.224	16.53	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,358.17020	3,273.624	16.53	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			28.02660	27.804	16.56	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,377.72660	3,293.205	16.56	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			248.29890	255.843	12.43	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			977.99890	901.243	12.43	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			246.28040	253.640	12.45	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			985.98040	909.040	12.45	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			48.65040	47.369	15.56	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,718.35040	2,632.769	15.56	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			411.76490	434.544	11.19	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			541.46490	479.944	11.19	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			368.25190	386.969	11.46	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			627.95190	562.369	11.46	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			250.33660	258.067	12.41	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			970.03660	893.467	12.41	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			531.43600	566.996	10.85	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			381.13600	332.396	10.85	0.00	0	9,605
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			356.60400	368.921	12.89	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,123.70400	1,047.821	12.89	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			354.42200	366.582	12.91	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,131.52200	1,055.482	12.91	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			352.26090	364.261	12.93	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,139.36090	1,063.161	12.93	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			427.49970	445.049	12.34	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			904.59970	833.949	12.34	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			739.49710	781.012	12.22	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			802.69710	747.212	12.22	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			735.92150	776.986	12.23	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			809.12150	753.186	12.23	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			743.09340	785.066	12.21	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			796.29340	741.266	12.21	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			995.86370	1,050.583	12.59	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			883.86370	823.183	12.59	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			1,003.52840	1,058.750	12.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			871.52840	811.350	12.57	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			999.68700	1,054.654	12.58	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			877.68700	817.254	12.58	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>59,662</b>
<b>Total £ / R</b>											<b>2,033,309.10</b>	<b>111</b>	<b>101,127</b>
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10464		0.10441			0.00	0	15,514
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10654		0.10626			0.00	0	25
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>15,539</b>
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			11.70190	10.440	16.91	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,570.70190	1,546.140	16.91	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			483.89700	500.419	10.12	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			42.89700	36.119	10.12	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			72.66660	72.108	13.63	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			631.66660	607.808	13.63	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,635.25730	1,662.646	12.94	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			9.15730	8.346	12.94	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			734.61370	754.986	11.94	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			108.51370	100.686	11.94	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			256.50240	263.678	14.30	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			630.40240	609.378	14.30	0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>											<b>0.00</b>	<b>0</b>	<b>15,539</b>
€ / R	On	29/10/2014	Foreign Exchange Future			14.25740		14.22280			0.00	0	2,000
€ / R	On	26/11/2014	Foreign Exchange Future			14.32750		14.29090			0.00	0	2,000
€ / R	On	12/12/2014	Foreign Exchange Future			14.36860		14.33100			13,635,801.40	949	73,888
€ / R	On	16/03/2015	Foreign Exchange Future			14.62400		14.57950			0.00	0	24,723
€ / R	On	12/06/2015	Foreign Exchange Future			14.87030		14.81790			0.00	0	1,300
€ / R	On	14/09/2015	Foreign Exchange Future			15.15170		15.08370			0.00	0	35
<b>Total € / R Future</b>											<b>13,635,801.40</b>	<b>949</b>	<b>103,946</b>
€ / R	On	29/10/2014	Foreign Exchange Option	14.34	Call			115.65970	120.717	10.42	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.34	Put			232.85970	203.317	10.42	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.35	Call			112.42000	117.187	10.45	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.35	Put			239.62000	209.787	10.45	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.36	Call			109.26240	113.746	10.49	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.36	Put			246.46240	216.346	10.49	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Call			215.05940	226.874	10.60	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Put			264.15940	239.374	10.60	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Call			211.22590	222.786	10.63	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Put			270.32590	245.286	10.63	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	26/11/2014	Foreign Exchange Option	14.36	Call			207.45430	218.768	10.66	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Put			276.55430	251.268	10.66	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			856.40990	890.311	10.06	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			25.40990	21.711	10.06	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			121.43430	106.458	10.16	0.00	0	4,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Call			79.58200	82.122	13.14	0.00	0	4,500
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			50.43060	41.562	9.78	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			59.25500	60.765	13.87	0.00	0	7,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			48.65150	39.985	9.76	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			647.05370	675.167	9.82	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			56.05370	46.567	9.82	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			462.43430	485.058	10.16	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Call			363.48550	382.578	10.39	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Put			182.48550	163.978	10.39	0.00	0	3,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Put			898.58200	863.522	13.14	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			65.83340	67.665	13.60	0.00	0	25,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			1,024.83340	989.065	13.60	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			671.43060	700.162	9.78	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			687.91910	717.053	9.75	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			46.91910	38.453	9.75	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			679.65150	708.585	9.76	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			1,098.25500	1,062.165	13.87	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			18.38870	18.352	16.55	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,987.38870	1,949.752	16.55	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			692.38850	662.549	12.36	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			736.13900	705.622	12.50	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			326.36870	340.800	12.41	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			706.86870	676.800	12.41	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			251.10510	262.360	13.18	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			951.60510	918.360	13.18	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			331.88850	346.549	12.36	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			189.20200	171.806	10.55	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			329.11350	343.661	12.38	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			699.61350	669.661	12.38	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			211.35710	220.797	13.71	0.00	0	7,100
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,131.85710	1,096.797	13.71	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			315.63900	329.622	12.50	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			123.43800	109.430	10.29	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			302.79840	316.245	12.62	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			773.29840	742.245	12.62	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			761.62870	789.049	10.52	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			182.12870	165.048	10.52	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			748.70200	775.806	10.55	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			245.17290	256.174	13.25	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			975.67290	942.174	13.25	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			902.93800	933.430	10.29	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			419.02760	443.141	13.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			991.12760	962.841	13.39	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			416.53660	440.584	13.41	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			998.63660	970.284	13.41	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			414.05930	438.052	13.43	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,006.15930	977.751	13.43	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			847.49690	814.574	13.05	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			687.84380	722.801	13.07	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			854.14380	821.101	13.07	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			684.50500	719.350	13.08	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			860.80500	827.650	13.08	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			691.19690	726.274	13.05	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>119,937</b>
<b>Total € / R</b>											<b>13,635,801.40</b>	<b>949</b>	<b>223,883</b>
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.89260		9.88740			0.00	0	10,118
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.99320		9.98280			49,966.00	5	6,060
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.08850		10.07450			0.00	0	2,850
AU\$ / R	On	14/09/2015	Foreign Exchange Future			10.20020		10.17700			0.00	0	300
<b>Total AU\$ / R Future</b>											<b>49,966.00</b>	<b>5</b>	<b>19,328</b>
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			921.52450	915.602	11.40	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			325.83250	326.257	8.37	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			48.43250	43.657	8.37	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			458.12310	460.301	8.33	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			341.33110	341.972	8.36	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			43.93110	39.372	8.36	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			333.54040	334.072	8.37	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			46.14040	41.472	8.37	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			873.03820	867.001	11.25	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			8.92450	8.202	11.40	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			196.95000	195.658	8.41	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			109.55000	103.058	8.41	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			92.30450	89.856	8.96	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			254.90450	247.256	8.96	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			10.43820	9.601	11.25	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			20.72310	17.701	8.33	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			302.66200	287.936	10.65	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			281.39550	277.023	10.67	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			308.59550	293.823	10.67	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			290.16080	285.917	10.64	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			297.36080	282.717	10.64	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			285.46200	281.136	10.65	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			495.02540	480.032	11.87	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			326.04650	325.014	11.89	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			501.54650	486.514	11.89	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	10.26	Call			322.60370	321.529	11.91	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			508.10370	493.029	11.91	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			329.52540	328.532	11.87	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			593.62860	575.651	12.32	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			417.60930	422.928	12.28	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			580.60930	562.728	12.28	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			414.10380	419.372	12.30	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			587.10380	569.172	12.30	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			410.62860	415.851	12.32	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>49,966.00</b>	<b>5</b>	<b>20,333</b>
CAD/ R	On	12/12/2014	Foreign Exchange Future			10.17670		10.13680			0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			10.32730		10.28100			0.00	0	75
<b>Total CAD/ R Future</b>											<b>0.00</b>	<b>0</b>	<b>75</b>
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			250.46840	274.328	9.33	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			103.66840	87.628	9.33	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			244.36500	267.759	9.34	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			107.56500	91.059	9.34	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			238.35550	261.279	9.34	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			111.55550	94.579	9.34	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			202.28000	184.831	10.26	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			384.50850	413.996	10.24	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			193.50850	176.696	10.24	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			378.86640	408.035	10.25	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			197.86640	180.735	10.25	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			373.28000	402.131	10.26	0.00	0	0
<b>Total CAD/ R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>											<b>0.00</b>	<b>0</b>	<b>75</b>
CF CANDCO	n	12/12/2014	Foreign Exchange Future			70.61070		-57.88270			0.00	0	1,942
<b>Total CF CANDO CAFC Future</b>											<b>0.00</b>	<b>0</b>	<b>1,942</b>
<b>Total CF CANDO CAFC</b>											<b>0.00</b>	<b>0</b>	<b>1,942</b>
CF CANDCO	n	12/12/2014	Foreign Exchange Future			1,220.30200		1,135.10150			0.00	0	26,600
<b>Total CF CANDO CAFE Future</b>											<b>0.00</b>	<b>0</b>	<b>26,600</b>
<b>Total CF CANDO CAFE</b>											<b>0.00</b>	<b>0</b>	<b>26,600</b>
CF CANDCO	n	12/12/2014	Foreign Exchange Future			1,319.57840		1,234.05030			0.00	0	2,913



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>2,913</b>
<b>Total CF CANDO CAFH</b>								<b>0.00</b>	<b>0</b>	<b>2,913</b>
CF CANDCO n 12/12/2014 Foreign Exchange Future			138.45690		-153.87480			0.00	0	4,362
<b>Total CF CANDO CAFJ Future</b>								<b>0.00</b>	<b>0</b>	<b>4,362</b>
<b>Total CF CANDO CAFJ</b>								<b>0.00</b>	<b>0</b>	<b>4,362</b>
CF CANDCO n 12/12/2014 Foreign Exchange Future			1,143.76280		1,055.04510			0.00	0	1,871
<b>Total CF CANDO CAFK Future</b>								<b>0.00</b>	<b>0</b>	<b>1,871</b>
<b>Total CF CANDO CAFK</b>								<b>0.00</b>	<b>0</b>	<b>1,871</b>
CHF / R On 12/12/2014 Foreign Exchange Future			11.88190		11.86750			0.00	0	6,852
CHF / R On 16/03/2015 Foreign Exchange Future			12.09890		12.07990			0.00	0	300
<b>Total CHF / R Future</b>								<b>0.00</b>	<b>0</b>	<b>7,152</b>
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Call			123.61720	119.516	12.36	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Put			496.11720	477.616	12.36	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Call			121.44180	117.300	12.39	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Put			503.94180	485.400	12.39	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Call			119.30780	115.124	12.42	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Put			511.80780	493.224	12.42	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			166.20180	168.864	14.65	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			1,076.30180	1,059.964	14.65	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			164.71590	167.324	14.68	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			1,084.81590	1,068.424	14.68	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			163.24860	165.802	14.70	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			1,093.34860	1,076.902	14.70	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>7,152</b>
CNH / R On 12/12/2014 Foreign Exchange Future			1.85280		1.82770			0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Future			1.87200		1.84570			0.00	0	0
<b>Total CNH / R Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R On 12/12/2014 Foreign Exchange Option	1.76	Call			784.84200	990.021	10.90	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.76	Put			107.84200	62.021	10.90	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.74	Call			949.25480	1,168.644	11.12	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.74	Put			72.25480	40.644	11.12	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.75	Call			862.75590	1,076.469	10.89	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.75	Put			85.75590	48.469	10.89	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.80	Call			804.68720	976.247	11.04	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
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			347.68720	256.247	11.04	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			747.00560	909.442	11.06	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			390.00560	289.442	11.06	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			865.32460	1,045.766	11.02	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			308.32460	225.766	11.02	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			0.12710		0.12530			2,287.80	18	9
<b>Total KES / R Future</b>											<b>2,287.80</b>	<b>18</b>	<b>9</b>
<b>Total KES / R</b>											<b>2,287.80</b>	<b>18</b>	<b>9</b>
NGN / R	On	12/12/2014	Foreign Exchange Future			0.06820		0.06760			2,318.80	34	17
<b>Total NGN / R Future</b>											<b>2,318.80</b>	<b>34</b>	<b>17</b>
<b>Total NGN / R</b>											<b>2,318.80</b>	<b>34</b>	<b>17</b>
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.25120		1.26610			0.00	0	80
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.25210		1.26700			0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>80</b>
<b>Total QUANTO € / \$</b>											<b>0.00</b>	<b>0</b>	<b>80</b>
RAIN	On	12/12/2014	Foreign Exchange Future			21,549.37000		21,389.47000			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			4.91270		4.90730			0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Future			4.87830		4.87510			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			29.47510	31.889	6.90	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			102.17510	99.189	6.90	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			26.94130	29.254	6.96	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			109.64130	106.554	6.96	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			24.60500	26.818	7.02	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			117.30500	114.118	7.02	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Call			64.44890	65.429	8.53	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			179.34890	177.129	8.53	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			61.74200	62.710	8.58	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			186.64200	184.410	8.58	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			59.14410	60.100	8.63	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	5.01	Put			194.04410	191.800	8.63	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			1.77090		1.75600			46,043.40	26	13
<b>Total ZMW / R Future</b>								<b>46,043.40</b>	<b>26</b>	<b>13</b>
<b>Total ZMW / R</b>								<b>46,043.40</b>	<b>26</b>	<b>13</b>
<b>Total Futures</b>								<b>414 332 385.50</b>	<b>35,786</b>	<b>1,405,011</b>
<b>Total Options</b>								<b>21 579 054.82</b>	<b>52,196</b>	<b>1,674,311</b>
<b>Grand Total:</b>								<b>435,911,440.32</b>	<b>87,982</b>	<b>3,079,322</b>