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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 16/10/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 20/10/2014 Foreign Exchange Future			11.08490		11.03550			0.00	0	1,280
\$ / R On 21/10/2014 Foreign Exchange Future			11.08140		11.03730			0.00	0	0
\$ / R On 22/10/2014 Foreign Exchange Future			11.08310		11.03910			0.00	0	0
\$ / R On 27/10/2014 Foreign Exchange Future			11.09200		11.04800			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			11.09560		11.05160			0.00	0	668
\$ / R On 30/10/2014 Foreign Exchange Future			11.09740		11.05340			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			11.10650		11.06240			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			11.10830		11.06420			0.00	0	0
\$ / R On 10/11/2014 Foreign Exchange Future			11.11730		11.07310			0.00	0	1,338
\$ / R On 12/11/2014 Foreign Exchange Future			11.12090		11.07670			0.00	0	711
\$ / R On 25/11/2014 Foreign Exchange Future			11.14470		11.10050			0.00	0	0
\$ / R On 26/11/2014 Foreign Exchange Future			11.14660		11.10240			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			11.15040		11.10610			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			11.17290		11.12820			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			11.17470		11.13010			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			11.17660		11.13190			627,532,560.20	56,147	971,633
\$ / R On 15/12/2014 Foreign Exchange Future			11.18220		11.13750			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.19740		11.15350			0.00	0	440
\$ / R On 28/01/2015 Foreign Exchange Future			11.27120		11.22680			0.00	0	2,300
\$ / R On 25/02/2015 Foreign Exchange Future			11.32630		11.28140			0.00	0	2,421
\$ / R On 26/02/2015 Foreign Exchange Future			11.32830		11.28340			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/02/2015	Foreign Exchange Future			11.33030		11.28530			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.36370		11.31850			19,488,745.50	1,715	121,158
\$ / R	On	27/03/2015	Foreign Exchange Future			11.38540		11.33990			0.00	0	2,435
\$ / R	On	01/04/2015	Foreign Exchange Future			11.39520		11.34970			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.44910		11.40320			0.00	0	2,450
\$ / R	On	27/05/2015	Foreign Exchange Future			11.50880		11.46220			0.00	0	1,375
\$ / R	On	12/06/2015	Foreign Exchange Future			11.54180		11.49470			15,869,975.00	1,375	19,478
\$ / R	On	26/06/2015	Foreign Exchange Future			11.57060		11.52320			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.63960		11.59130			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.70260		11.65270			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.74170		11.69080			0.00	0	3,385
\$ / R	On	28/09/2015	Foreign Exchange Future			11.77210		11.72050			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.83710		11.78470			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.89770		11.84620			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			11.93240		11.88140			0.00	0	2,400
\$ / R	On	21/12/2015	Foreign Exchange Future			11.95400		11.90340			0.00	0	0
<b>Total \$ / R Future</b>											<b>662,891,280.70</b>	<b>59,237</b>	<b>1,139,658</b>
\$ / R	On	20/10/2014	Foreign Exchange Option	11.14	Call			19.58990	28.120	10.99	0.00	0	0
\$ / R	On	20/10/2014	Foreign Exchange Option	11.14	Put			124.08990	83.220	10.99	0.00	0	0
\$ / R	On	21/10/2014	Foreign Exchange Option	11.24	Call			11.28510	15.425	12.82	0.00	0	9,000
\$ / R	On	21/10/2014	Foreign Exchange Option	11.24	Put			213.98510	174.025	12.82	0.00	0	0
\$ / R	On	22/10/2014	Foreign Exchange Option	11.21	Call			16.87500	23.997	12.25	0.00	0	5,000
\$ / R	On	22/10/2014	Foreign Exchange Option	11.21	Put			187.77500	150.897	12.25	0.00	0	0
\$ / R	On	27/10/2014	Foreign Exchange Option	11.38	Call			12.12870	16.975	13.19	0.00	0	6,000
\$ / R	On	27/10/2014	Foreign Exchange Option	11.38	Put			344.12870	304.975	13.19	0.00	0	6,000
\$ / R	On	27/10/2014	Foreign Exchange Option	11.26	Call			23.77070	32.806	12.12	0.00	0	0
\$ / R	On	27/10/2014	Foreign Exchange Option	11.26	Put			235.77070	200.806	12.12	0.00	0	6,000
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,751.60000	2,795.600	15.03	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	15.03	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.15	Call			52.60750	70.036	11.32	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.15	Put			151.00750	124.436	11.32	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			31.17890	42.734	12.11	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			229.57890	197.133	12.11	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.69	Call			3.58290	5.150	15.61	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.69	Put			641.98290	599.550	15.61	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			272.60890	313.992	13.00	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			21.00890	18.392	13.00	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.08	Call			75.28440	100.320	11.06	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.08	Put			103.68440	84.720	11.06	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			0.02810	0.036	27.69	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,278.42810	2,234.436	27.69	0.00	0	0
\$ / R	On	30/10/2014	Foreign Exchange Option	11.36	Call			19.42530	26.891	12.85	0.00	0	0
\$ / R	On	30/10/2014	Foreign Exchange Option	11.36	Put			326.02530	289.491	12.85	0.00	0	6,000
\$ / R	On	30/10/2014	Foreign Exchange Option	11.50	Call			9.68570	13.572	13.86	0.00	0	6,000
\$ / R	On	30/10/2014	Foreign Exchange Option	11.50	Put			456.28570	416.172	13.86	0.00	0	6,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			903.33000	947.535	16.20	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			0.93000	1.035	16.20	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			2.46930	3.518	15.38	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			850.06930	807.018	15.38	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			59.74530	78.603	11.41	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			195.54530	170.303	11.41	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			336.35100	378.193	12.28	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			22.15100	19.893	12.28	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	11.18	Call			80.82200	102.600	11.30	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	11.18	Put			187.72200	165.300	11.30	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Call			324.01550	367.872	11.25	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Put			27.31550	26.972	11.25	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			341.95370	383.127	10.54	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			41.45370	38.427	10.54	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			0.45980	0.424	20.67	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,509.95980	2,465.724	20.67	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Call			136.37070	164.627	11.16	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Put			183.97070	168.027	11.16	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Call			22.70350	28.744	14.65	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Put			770.30350	732.144	14.65	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,806.10860	2,850.413	22.67	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.00860	0.013	22.67	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			109.06560	133.300	11.65	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			252.96560	232.900	11.65	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			397.78670	441.063	10.62	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			49.58670	48.163	10.62	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			212.97030	248.772	11.04	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			152.87030	144.072	11.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,132.11370	2,176.869	18.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			0.21370	0.269	18.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			2,042.17240	2,086.936	17.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			0.27240	0.336	17.80	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,632.74490	1,677.546	15.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			0.84490	0.946	15.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,572.90170	1,617.706	15.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			1.00170	1.106	15.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,581.96820	2,626.676	20.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.06820	0.076	20.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,353.79280	1,398.588	14.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			1.89280	1.988	14.48	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,254.44460	1,299.214	14.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			2.54460	2.614	14.00	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,692.61360	1,737.410	16.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			0.71360	0.810	16.11	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,086.15070	1,130.810	13.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			4.25070	4.210	13.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			1,036.74800	1,081.458	12.94	0.00	0	2,995

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			4.84800	4.858	12.94	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,533.02300	1,577.829	15.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			1.12300	1.229	15.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			801.29990	846.656	11.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			9.39990	10.056	11.84	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			791.57410	836.971	11.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			9.67410	10.372	11.79	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,135.55080	1,180.254	13.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			3.65080	3.654	13.42	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			762.45240	807.980	11.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			10.55240	11.380	11.65	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			743.08700	788.709	11.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			11.18700	12.109	11.56	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			840.28630	885.492	12.02	0.00	0	2,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			8.38630	8.892	12.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			694.86940	740.752	11.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			12.96940	14.152	11.33	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			656.52390	702.643	11.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			14.62390	16.043	11.15	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			781.85730	827.297	11.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			9.95730	10.697	11.75	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			627.91840	674.232	11.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			16.01840	17.632	11.01	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			599.46270	645.983	10.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			17.56270	19.383	10.87	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			704.48870	750.317	11.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			12.58870	13.717	11.38	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			526.15690	571.586	10.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			24.25690	24.986	10.51	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			466.95980	510.920	10.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			35.05980	34.320	10.50	0.00	0	22,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			646.97320	693.155	11.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			15.07320	16.555	11.10	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			434.55050	478.173	10.57	0.00	0	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			42.65050	41.573	10.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			426.62260	470.150	10.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			44.72260	43.550	10.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			552.41520	599.313	10.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			20.51520	22.713	10.64	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			388.08710	431.055	10.67	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			56.18710	54.455	10.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Call			380.60840	423.449	10.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Put			58.70840	56.849	10.69	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			442.55040	486.264	10.55	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			40.65040	39.664	10.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			365.88760	408.457	10.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			63.98760	61.857	10.72	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			351.48810	393.762	10.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			69.58810	67.162	10.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			403.27610	446.483	10.64	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			51.37610	49.884	10.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			316.93620	358.374	10.84	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			85.03620	81.774	10.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			297.22600	338.093	10.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			95.32600	91.493	10.90	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			373.20830	415.915	10.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			61.30830	59.315	10.71	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			284.51980	324.974	10.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			102.61980	98.374	10.93	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			278.29810	318.539	10.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			106.39810	101.939	10.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			344.40950	386.530	10.78	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			72.50950	69.930	10.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			220.94740	258.734	11.12	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			149.04740	142.134	11.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			215.70050	253.211	11.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			153.80050	146.611	11.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Call			290.82920	331.493	10.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Put			98.92920	94.893	10.91	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			200.48710	237.142	11.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			168.58710	160.542	11.19	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			195.59210	231.953	11.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			173.69210	165.353	11.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			254.29200	293.618	11.02	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			122.39200	117.018	11.02	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			176.87770	212.013	11.28	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			194.97770	185.413	11.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			158.45700	188.911	11.36	0.00	0	2,931
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			226.55700	212.311	11.36	0.00	0	750
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Call			205.47150	242.416	11.17	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Put			163.57150	155.816	11.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Call			127.28480	153.459	11.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Put			295.38480	276.859	11.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Call			119.24660	144.180	11.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Put			317.34660	297.580	11.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Call			186.06300	221.818	11.24	0.00	0	11,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Put			184.16300	175.218	11.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			102.53870	124.703	12.28	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			370.63870	348.103	12.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Call			90.25230	110.199	12.55	0.00	0	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Put			418.35230	393.599	12.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Call			141.98510	170.276	11.59	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Put			260.08510	243.676	11.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			74.80180	91.721	12.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			492.90180	465.121	12.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			66.18380	81.291	13.24	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			544.28380	514.691	13.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			116.68830	141.216	12.00	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			324.78830	304.616	12.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			62.31020	76.574	13.38	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			570.41020	539.974	13.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Call			50.28830	61.732	13.88	0.00	0	1,670
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Put			668.38830	635.132	13.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			82.97760	101.533	12.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			451.07760	424.933	12.74	0.00	0	600
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			41.03130	50.368	14.41	0.00	0	38,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Put			769.13130	733.768	14.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Call			38.19750	46.868	14.60	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Put			806.29750	770.268	14.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			63.57160	78.112	13.33	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			561.67160	531.512	13.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			34.99430	42.899	14.84	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			853.09430	816.299	14.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			32.12570	39.332	15.09	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			900.22570	862.732	15.09	0.00	0	598
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Call			47.52880	58.355	14.03	0.00	0	4,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Put			695.62880	661.755	14.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			27.24140	33.235	15.57	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			995.34140	956.635	15.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			19.47930	24.605	16.48	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,177.57930	1,138.005	16.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Call			35.60700	43.658	14.80	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Put			843.70700	807.058	14.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			11.16020	14.598	16.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,379.26020	1,337.998	16.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			2.78200	3.856	17.27	0.00	0	36,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,870.88200	1,827.256	17.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			31.58850	38.663	15.13	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			909.68850	872.063	15.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			1.39770	1.988	17.52	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,109.49770	2,065.388	17.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			1.31920	1.880	17.54	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,129.41920	2,085.280	17.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			18.97790	24.232	16.53	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,187.07790	1,147.632	16.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			0.97720	1.126	22.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,069.07720	3,024.526	22.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			0.98380	1.131	22.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,099.08380	3,054.531	22.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			2.34450	3.271	17.33	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			1,930.44450	1,886.671	17.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,631.96030	2,676.666	20.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.06030	0.066	20.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.46230	0.603	24.47	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,708.56230	3,664.003	24.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			0.88790	1.092	18.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,468.98790	2,424.492	18.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,131.91770	3,176.616	22.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.01770	0.016	22.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,681.95330	2,726.657	20.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.05330	0.057	20.54	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Call			183.58780	219.065	11.22	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Put			196.08780	186.865	11.22	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Call			35.74730	43.603	14.96	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Put			888.24730	851.403	14.96	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			1.08590	1.266	19.64	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,663.58590	2,619.066	19.64	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			395.15950	438.246	10.62	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			57.65950	56.046	10.62	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			184.14420	216.007	11.27	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			230.64420	218.607	11.27	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,853.56920	2,897.458	20.06	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.06920	0.058	20.06	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			4.62720	17.409	23.27	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,047.82720	3,016.209	23.27	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,927.39450	2,971.719	19.66	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.59450	0.519	19.66	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			508.48080	554.732	10.73	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			81.68080	83.532	10.73	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			272.66060	309.329	11.38	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			245.86060	238.129	11.38	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			577.27360	622.257	10.75	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			95.87360	95.957	10.75	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			19.59620	33.638	24.11	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,238.19620	3,207.338	24.11	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,984.63970	3,029.459	19.05	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			1.23970	1.159	19.05	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			368.49200	408.726	11.51	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			235.09200	230.426	11.51	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			337.26210	376.269	11.67	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			271.96210	265.969	11.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,027.19090	1,076.829	11.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			28.69090	33.129	11.23	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			866.10380	915.929	11.07	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			47.60380	52.229	11.07	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			658.20750	706.872	10.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			1.06780	1.063	19.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			4.99340	5.107	16.43	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,826.77790	1,873.273	14.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			8.27790	9.573	14.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			67.99450	77.197	17.83	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,799.49450	1,763.497	17.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,319.56780	3,364.763	19.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,923.45880	2,885.455	22.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.27140	0.480	25.16	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,681.77140	7,636.780	25.16	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			162.11980	182.529	14.27	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			843.61980	818.829	14.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,323.49340	2,368.807	16.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,386.80040	1,354.183	16.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			70.46330	79.988	17.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,751.96330	1,716.288	17.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			270.86350	302.227	12.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			452.36350	438.527	12.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			41.95880	49.155	22.51	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			524.53540	508.228	12.85	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			187.71540	210.910	13.74	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			719.21540	697.210	13.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			486.67440	529.758	11.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			178.17440	176.058	11.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			95.30040	107.883	16.40	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			320.37320	313.683	11.85	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			302.63750	336.538	12.14	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			384.13750	372.838	12.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			554.69330	599.040	11.01	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			136.19330	135.340	11.01	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			243.03540	271.928	12.85	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			170.04180	168.176	11.20	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			492.58170	535.791	11.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			174.08170	172.090	11.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			857.40110	907.216	11.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			48.90110	53.516	11.06	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			338.87320	377.383	11.85	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			89.70750	93.172	10.84	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			629.40870	675.333	10.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			100.90870	101.633	10.80	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,234.54050	1,284.552	11.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			16.04050	20.852	11.77	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			498.54180	541.876	11.20	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			648.45600	695.188	10.90	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			108.55600	109.788	10.90	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			43.04030	50.690	24.99	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,553.14030	3,515.290	24.99	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			151.87200	170.065	15.02	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			1,042.17200	1,014.866	15.02	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			420.61620	461.294	11.65	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			270.91620	266.094	11.65	0.00	0	22,187
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			54.02580	63.380	24.91	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,800.82580	3,764.280	24.91	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			721.05560	770.625	11.00	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			117.85560	121.525	11.00	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			791.52900	841.471	11.18	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			129.32900	132.670	11.18	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			62.54270	69.802	24.73	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,080.34270	4,041.002	24.73	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			643.97960	690.367	11.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			229.27960	228.567	11.50	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			632.98950	679.069	11.55	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			238.28950	237.269	11.55	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			489.09730	529.816	12.30	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			119.64350	121.464	11.25	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			124.06050	125.839	11.24	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			701.72840	749.520	11.25	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			187.02840	187.720	11.25	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			164.95780	180.519	17.01	1,805,187.00	10,000	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,670.25780	1,638.719	17.01	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			884.34350	933.264	11.25	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,871.86070	1,838.477	17.62	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			130.07730	142.069	18.28	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			2,095.37730	2,060.269	18.28	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			358.79290	390.811	13.42	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			654.09290	639.011	13.42	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			868.76050	917.639	11.24	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			661.42530	646.152	13.45	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			353.48460	385.121	13.48	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			668.78460	653.321	13.48	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			532.85540	575.488	12.05	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			338.15540	333.688	12.05	0.00	0	2,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			146.56070	160.277	17.62	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			394.39730	388.016	12.30	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			414.98800	450.685	12.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			520.28800	508.885	12.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			689.80490	737.332	11.30	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			195.10490	195.532	11.30	1,955,323.00	10,000	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			356.12530	387.952	13.45	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			862.23600	911.352	11.25	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			139.03600	140.752	11.25	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			65.20280	72.254	24.55	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,422.00280	4,381.654	24.55	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			79.38720	85.330	24.54	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,638.08720	4,595.730	24.54	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			938.47190	989.659	11.39	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	29/07/2015	Foreign Exchange Option	10.80	Put			147.17190	150.060	11.39	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,006.78480	1,059.693	11.50	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			154.08480	157.093	11.50	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			80.86200	88.728	24.40	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,928.16200	4,886.128	24.40	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			364.36230	393.220	15.36	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			1,173.56230	1,151.520	15.36	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			280.26980	303.228	16.84	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,649.46980	1,621.528	16.84	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			189.85890	199.735	21.46	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			3,079.05890	3,038.035	21.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			643.19820	688.068	12.63	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			452.39820	446.368	12.63	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			639.08380	683.814	12.66	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			458.28380	452.114	12.66	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			475.17430	511.777	13.99	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			784.37430	770.077	13.99	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			918.15150	972.273	11.61	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			207.35150	210.573	11.61	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			904.33380	958.474	11.62	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			213.53380	216.774	11.62	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			647.34560	692.355	12.60	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			446.54560	440.655	12.60	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,235.21540	1,290.442	11.50	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			104.41540	108.742	11.50	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,202.94520	1,256.293	11.45	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			112.14520	114.593	11.45	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,079.74590	1,134.594	11.56	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			159.24590	162.494	11.56	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			88.02060	99.758	24.46	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,167.52060	5,127.658	24.46	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			102.80850	112.029	24.33	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,298.10850	5,254.929	24.33	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,149.88960	1,205.317	11.65	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			165.18960	168.217	11.65	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,216.07060	1,270.779	11.73	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			169.87060	173.079	11.73	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			94.31780	100.978	23.92	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,698.11780	5,653.278	23.92	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			229.99050	233.467	11.93	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			26.18370	26.554	14.23	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,707.95120	2,759.338	14.02	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			26.55120	26.938	14.02	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,658.32410	2,709.727	13.81	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			26.92410	27.327	13.81	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,111.39050	1,165.867	11.93	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,757.58370	2,808.954	14.23	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,276.33990	1,330.378	11.77	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			172.93990	176.378	11.77	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,041.19060	1,095.627	12.07	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			277.79060	281.627	12.07	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			86.27510	97.830	23.84	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,052.87510	6,013.830	23.84	0.00	0	0
<b>Total \$ / R Option</b>											<b>3,760,510.00</b>	<b>20,000</b>	<b>1,675,032</b>
<b>Total \$ / R</b>											<b>666,651,790.70</b>	<b>79,237</b>	<b>2,814,690</b>
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			11.17660		11.13190			145,295.80	13	1,505
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.36370		11.31850			102,273.30	9	189
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.54180		11.49470			34,625.40	3	93
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			11.74170		11.69080			0.00	0	15
<b>Total \$ / R MAXI Future</b>											<b>282,194.50</b>	<b>25</b>	<b>1,802</b>
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			32,478.82890	30,461.629	12.00	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			11,419.06320	13,831.472	12.05	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			33,229.06320	31,171.472	12.05	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			11,174.90630	13,547.440	12.09	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			33,984.90630	31,887.440	12.09	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			45,061.88630	49,441.860	10.53	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			3,871.88630	3,781.860	10.53	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			11,668.82890	14,121.629	12.00	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			34,766.29710	38,653.473	11.81	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			30,916.29710	30,283.473	11.81	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			21,291.35920	20,970.029	11.41	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			43,600.04810	47,784.170	11.43	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			21,750.04810	21,414.170	11.43	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			43,064.43610	47,233.526	11.45	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			22,214.43610	21,863.526	11.45	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			44,141.35920	48,340.029	11.41	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			34,359.90850	33,894.574	12.08	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			53,745.29330	58,027.367	12.03	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			33,275.29330	32,847.367	12.03	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			53,285.53640	57,548.783	12.05	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			33,815.53640	33,368.783	12.05	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			52,829.90850	57,074.574	12.08	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			56,344.64950	60,526.165	13.20	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			58,264.64950	57,356.165	13.20	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			57,041.66300	61,257.930	13.14	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			56,961.66300	56,087.930	13.14	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			56,688.82710	60,890.620	13.17	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			57,608.82710	56,720.620	13.17	0.00	0	0
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>420</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total \$ / R MAXI</b>											<b>282,194.50</b>	<b>25</b>	<b>2,222</b>
£ / R	On	17/10/2014	Foreign Exchange Future			17.76430		17.59540			0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Future			17.90380		17.74630			193,593,789.40	10,813	34,259
£ / R	On	23/01/2015	Foreign Exchange Future			18.03360		17.87610			0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Future			18.18800		18.02870			0.00	0	2,572
£ / R	On	12/06/2015	Foreign Exchange Future			18.45400		18.29140			0.00	0	1,775
£ / R	On	14/09/2015	Foreign Exchange Future			18.75190		18.58350			0.00	0	295
<b>Total £ / R Future</b>											<b>193,593,789.40</b>	<b>10,813</b>	<b>38,901</b>
£ / R	On	17/10/2014	Foreign Exchange Option	17.65	Call			32.62310	123.091	12.00	0.00	0	0
£ / R	On	17/10/2014	Foreign Exchange Option	17.65	Put			87.22310	8.791	12.00	0.00	0	1,650
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Call			29.60240	42.693	13.32	0.00	0	16,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Put			1,473.30240	1,328.893	13.32	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Call			24.26370	33.489	13.56	0.00	0	5,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Put			1,617.96370	1,469.689	13.56	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Call			448.54860	572.172	10.43	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Put			152.24860	118.372	10.43	0.00	0	2,500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			391.85740	510.669	10.51	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			185.55740	146.869	10.51	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			82.14260	126.553	12.06	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			835.84260	722.753	12.06	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			385.83630	504.094	10.52	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			189.53630	150.294	10.52	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			379.87150	497.569	10.53	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			193.57150	153.770	10.53	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.35	Call			516.66460	645.239	10.34	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.35	Put			120.36460	91.440	10.34	0.00	0	10,000
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			11.73130	14.917	17.66	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,835.63130	3,681.317	17.66	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			11.67730	14.829	17.71	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,855.57730	3,701.229	17.71	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			104.75830	146.417	13.29	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,328.65830	1,212.817	13.29	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			103.56890	144.909	13.31	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,337.46890	1,221.309	13.31	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			16.97380	24.022	16.48	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			3,180.87380	3,030.422	16.48	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			200.34030	264.179	12.13	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			824.24030	730.579	12.13	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			175.28930	232.647	12.40	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			929.18930	829.046	12.40	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			105.96400	147.941	13.28	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,319.86400	1,204.341	13.28	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			268.50850	348.104	11.55	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			612.40850	534.504	11.55	0.00	0	9,605

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,464.38840	1,354.756	13.80	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			200.20930	249.303	13.83	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,481.50930	1,371.303	13.83	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			250.76100	308.591	13.28	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,222.06100	1,120.591	13.28	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			203.08840	252.756	13.80	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			201.64110	251.025	13.82	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,472.94110	1,363.025	13.82	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			526.35580	584.961	12.81	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,094.95580	990.961	12.81	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			531.68480	590.878	12.77	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,080.28480	976.878	12.77	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			529.01190	587.913	12.79	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,087.61190	983.913	12.79	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,146.41750	1,060.618	13.27	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			775.96190	859.141	13.24	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,132.46190	1,047.241	13.24	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			772.93200	855.821	13.26	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,139.43200	1,053.921	13.26	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			769.91750	852.518	13.27	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>69,662</b>
<b>Total £ / R</b>											<b>193,593,789.40</b>	<b>10,813</b>	<b>108,563</b>
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10536		0.10492			0.00	0	15,519
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10725		0.10680			0.00	0	75
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>15,594</b>
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			1.74410	5.680	16.23	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,510.14410	1,469.580	16.23	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			502.49620	546.830	8.86	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			10.89620	10.730	8.86	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			47.38050	59.128	12.75	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			555.78050	523.028	12.75	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,685.36710	1,731.535	13.37	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			5.86710	6.435	13.37	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			740.05740	783.440	10.76	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			60.55740	58.340	10.76	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			223.74170	243.781	13.10	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			544.24170	518.681	13.10	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>15,594</b>
€ / R	On	27/10/2014	Foreign Exchange Future			14.18280		14.10400			0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Future			14.18750		14.10880			0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	26/11/2014	Foreign Exchange Future			14.25550		14.17650			0.00	0	2,000
€ / R	On	12/12/2014	Foreign Exchange Future			14.29550		14.21570			26,460,970.50	1,851	74,131
€ / R	On	16/03/2015	Foreign Exchange Future			14.54490		14.46350			2,908,980.00	200	28,443
€ / R	On	12/06/2015	Foreign Exchange Future			14.78520		14.69930			0.00	0	1,200
€ / R	On	14/09/2015	Foreign Exchange Future			15.05900		14.96580			30,118.00	2	122
<b>Total € / R Future</b>											<b>29,400,068.50</b>	<b>2,053</b>	<b>107,896</b>
€ / R	On	27/10/2014	Foreign Exchange Option	14.00	Call			158.82570	224.452	11.24	0.00	0	5,000
€ / R	On	27/10/2014	Foreign Exchange Option	14.00	Put			54.82570	41.652	11.24	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.34	Call			33.87120	58.731	11.16	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.34	Put			265.07120	211.231	11.16	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.35	Call			32.13710	56.107	11.20	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.35	Put			273.33710	218.607	11.20	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.36	Call			30.48430	53.584	11.24	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.36	Put			281.68430	226.083	11.24	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Call			126.44230	172.534	11.10	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Put			289.94230	257.034	11.10	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Call			123.46370	168.866	11.13	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Put			296.96370	263.366	11.13	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Call			120.55170	165.268	11.16	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Put			304.05170	269.768	11.16	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			734.47020	816.655	10.39	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			346.79240	419.102	10.56	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			121.09240	113.602	10.56	0.00	0	4,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Call			38.62400	55.281	13.51	0.00	0	4,500
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			552.22290	629.547	10.22	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			46.52290	44.047	10.22	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			27.10150	38.937	14.24	0.00	0	7,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			44.73410	42.364	10.21	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			527.91430	604.894	10.26	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			52.21430	49.394	10.26	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			2,089.89550	2,013.471	16.74	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Call			253.57160	320.898	10.76	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Put			187.87160	175.398	10.76	0.00	0	3,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Put			972.92400	909.781	13.51	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			30.73740	44.138	13.97	0.00	0	25,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			1,105.03740	1,038.638	13.97	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			18.77020	21.155	10.39	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			568.69640	646.230	10.20	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			42.99640	40.730	10.20	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			560.43410	637.864	10.21	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			1,181.40150	1,113.437	14.24	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			5.59550	8.971	16.74	0.00	0	1,737
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			255.08170	302.033	12.52	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			731.58170	697.133	12.52	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			241.29920	286.401	12.67	0.00	0	713

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			777.79920	741.501	12.67	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			250.38650	296.718	12.57	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			746.88650	711.818	12.57	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			187.74120	224.764	13.34	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,004.24120	959.864	13.34	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			635.36450	709.770	10.72	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			191.86450	184.870	10.72	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			252.71960	299.362	12.55	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			739.21960	704.462	12.55	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			155.76110	187.175	13.87	0.00	0	7,100
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,192.26110	1,142.274	13.87	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			783.31110	860.682	10.36	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			119.81110	115.782	10.36	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			230.48150	274.080	12.79	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			816.98150	779.180	12.79	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			647.92870	722.642	10.69	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			184.42870	177.742	10.69	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			182.92440	219.139	13.41	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,029.42440	984.239	13.41	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,055.69610	1,019.414	13.56	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			349.28770	399.350	13.52	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,039.98770	1,004.150	13.52	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			347.13100	396.973	13.54	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,047.83100	1,011.773	13.54	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			344.99610	394.614	13.56	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			606.93330	673.930	13.19	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			881.13330	854.930	13.19	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			603.87730	670.663	13.21	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			888.07730	861.663	13.21	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			600.83550	667.415	13.23	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			895.03550	868.415	13.23	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>125,437</b>
<b>Total € / R</b>											<b>29,400,068.50</b>	<b>2,053</b>	<b>233,333</b>
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.76030		9.74490			5,368,165.00	550	12,019
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.85830		9.84190			6,013,563.00	610	7,626
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.95210		9.93280			0.00	0	2,800
AU\$ / R	On	14/09/2015	Foreign Exchange Future			10.06170		10.03830			0.00	0	600
<b>Total AU\$ / R Future</b>											<b>11,381,728.00</b>	<b>1,160</b>	<b>23,045</b>
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			1,056.95630	1,042.539	11.99	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			194.76990	215.450	8.27	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			59.86990	65.150	8.27	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			320.89880	338.955	8.48	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			209.16910	229.541	8.30	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
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			54.26910	59.241	8.30	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			201.91290	222.442	8.29	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			57.01290	62.142	8.29	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			1,007.27150	993.014	11.78	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			1.85630	2.839	11.99	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			88.07480	108.470	8.26	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			143.17480	148.170	8.26	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			29.93480	41.409	9.06	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			335.03480	331.109	9.06	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			2.17150	3.314	11.78	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			25.99880	28.655	8.48	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			342.96770	342.345	10.42	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			181.69530	197.287	10.45	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			349.79530	348.987	10.45	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			188.09730	204.059	10.40	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			336.19730	335.759	10.40	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			184.86770	200.645	10.42	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			546.34820	538.669	11.58	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			236.34670	247.834	11.61	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			553.54670	545.734	11.61	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			233.58000	244.937	11.63	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			560.78000	552.837	11.63	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			239.14820	250.770	11.58	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			642.41990	628.777	11.94	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			326.56870	336.556	11.90	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			628.26870	614.856	11.90	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			323.63150	333.500	11.92	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			635.33150	621.800	11.92	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			320.71990	330.477	11.94	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>11,381,728.00</b>	<b>1,160</b>	<b>24,050</b>
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.89440		9.81490			0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			10.03520		9.95590			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			70.09220	103.795	9.36	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			245.19220	199.395	9.36	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			67.64750	100.517	9.40	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			252.74750	206.117	9.40	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			65.28600	97.334	9.43	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			260.38600	212.934	9.43	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			349.93520	311.345	10.54	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			202.18670	243.879	10.47	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			336.28670	298.679	10.47	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			198.98430	240.184	10.51	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			343.08430	304.984	10.51	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			195.83520	236.545	10.54	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			30.58730		-16.86040			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			956.35860		921.07860			0.00	0	26,600
<b>Total CF CANDO CAFH Future</b>											<b>0.00</b>	<b>0</b>	<b>26,600</b>
<b>Total CF CANDO CAFH</b>											<b>0.00</b>	<b>0</b>	<b>26,600</b>
CF CANDCO	On	12/12/2014	Foreign Exchange Future			1,054.00940		1,020.03140			0.00	0	2,913
<b>Total CF CANDO CAFJ Future</b>											<b>0.00</b>	<b>0</b>	<b>2,913</b>
<b>Total CF CANDO CAFJ</b>											<b>0.00</b>	<b>0</b>	<b>2,913</b>
CF CANDCO	On	12/12/2014	Foreign Exchange Future			150.63810		-162.68150			0.00	0	4,362
<b>Total CF CANDO CAFK Future</b>											<b>0.00</b>	<b>0</b>	<b>4,362</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			11.84180		11.77320			4,263,048.00	360	6,752
CHF / R	On	16/03/2015	Foreign Exchange Future			12.05490		11.98480			49,015,223.40	4,066	2,333
<b>Total CHF / R Future</b>											<b>53,278,271.40</b>	<b>4,426</b>	<b>9,085</b>
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Call			65.39100	91.830	12.66	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Put			532.19100	490.030	12.66	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Call			63.85250	89.835	12.69	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Put			540.65250	498.035	12.69	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Call			62.35030	87.882	12.72	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			549.15030	506.082	12.72	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			119.16220	144.167	14.68	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			1,124.36220	1,079.267	14.68	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			117.94200	142.771	14.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,133.14200	1,087.871	14.71	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			116.73870	141.391	14.73	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			1,141.93870	1,096.491	14.73	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>53,278,271.40</b>	<b>4,426</b>	<b>9,085</b>
CNH / R	On	12/12/2014	Foreign Exchange Future			1.81120		1.80690			0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Future			1.82910		1.82460			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			571.53630	617.971	10.43	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			102.53630	105.971	10.43	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			729.10150	775.351	10.38	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			60.10150	63.351	10.38	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			648.17850	694.615	10.41	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			79.17850	82.615	10.41	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			384.81880	392.011	11.27	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			579.56780	630.459	11.34	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			433.56780	439.459	11.34	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			685.37600	738.696	11.20	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			339.37600	347.696	11.20	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			630.81880	683.011	11.27	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			0.12410		0.12310			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			0.06690		0.06650			0.00	0	17
<b>Total NGN / R Future</b>											<b>0.00</b>	<b>0</b>	<b>17</b>
<b>Total NGN / R</b>											<b>0.00</b>	<b>0</b>	<b>17</b>
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.27910		1.27700			25,582.00	20	45
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.27990		1.27790			0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>25,582.00</b>	<b>20</b>	<b>45</b>
<b>Total QUANTO € / \$</b>											<b>25,582.00</b>	<b>20</b>	<b>45</b>
RAIN	On	12/12/2014	Foreign Exchange Future			21,261.48000		21,162.64000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total RAIN Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R On 12/12/2014 Foreign Exchange Future			4.87870		4.85030			0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Future			4.85190		4.82840			0.00	0	0
<b>Total TRY / R Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R On 12/12/2014 Foreign Exchange Option	4.98	Call			9.92110	15.205	6.50	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.98	Put			139.62110	116.505	6.50	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.99	Call			8.92840	13.753	6.60	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.99	Put			148.62840	125.053	6.60	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	5.00	Call			8.04200	12.445	6.69	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	5.00	Put			157.74200	133.745	6.69	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	4.99	Call			37.54870	45.645	7.91	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	4.99	Put			199.14870	183.745	7.91	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.00	Call			35.66270	43.398	7.96	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.00	Put			207.26270	191.498	7.96	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.01	Call			33.87310	41.259	8.01	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.01	Put			215.47310	199.359	8.01	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			1.72610		1.71310			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>950 852 914.50</b>	<b>77,734</b>	<b>1,373,853</b>
<b>Total Options</b>								<b>3 760 510.00</b>	<b>20,000</b>	<b>1,871,556</b>
<b>Grand Total:</b>								<b>954,613,424.50</b>	<b>97,734</b>	<b>3,245,409</b>