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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/12/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 02/12/2014 Foreign Exchange Future			10.99520		11.01990			2,210,035.20	201	201
\$ / R On 03/12/2014 Foreign Exchange Future			10.99520		11.02000			0.00	0	0
\$ / R On 04/12/2014 Foreign Exchange Future			10.99520		11.05680			2,210,035.20	201	0
\$ / R On 10/12/2014 Foreign Exchange Future			11.00550		11.03250			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			11.00750		11.03440			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			11.00940		11.03640			1,310,338,788.00	119,020	912,938
\$ / R On 15/12/2014 Foreign Exchange Future			11.01540		11.04230			0.00	0	0
\$ / R On 19/12/2014 Foreign Exchange Future			11.02330		11.05020			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.03120		11.05810			0.00	0	440
\$ / R On 28/01/2015 Foreign Exchange Future			11.09860		11.12600			0.00	0	3,182
\$ / R On 25/02/2015 Foreign Exchange Future			11.14960		11.17770			0.00	0	2,421
\$ / R On 26/02/2015 Foreign Exchange Future			11.15150		11.17960			0.00	0	0
\$ / R On 27/02/2015 Foreign Exchange Future			11.15330		11.18140			0.00	0	1,263
\$ / R On 16/03/2015 Foreign Exchange Future			11.18520		11.21340			310,434,040.80	27,754	141,976
\$ / R On 27/03/2015 Foreign Exchange Future			11.20590		11.23420			0.00	0	2,435
\$ / R On 01/04/2015 Foreign Exchange Future			11.21540		11.24370			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.26640		11.29470			0.00	0	2,450
\$ / R On 27/05/2015 Foreign Exchange Future			11.32120		11.34950			0.00	0	1,375
\$ / R On 12/06/2015 Foreign Exchange Future			11.35140		11.37970			137,635,725.00	12,125	29,704
\$ / R On 26/06/2015 Foreign Exchange Future			11.37770		11.40600			0.00	0	1,386
\$ / R On 29/07/2015 Foreign Exchange Future			11.43970		11.46810			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	27/08/2015	Foreign Exchange Future			11.49420		11.52260			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.52850		11.55700			0.00	0	4,785
\$ / R	On	28/09/2015	Foreign Exchange Future			11.55550		11.58390			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.61340		11.64160			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.66740		11.69550			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			11.69960		11.72770			0.00	0	30,000
\$ / R	On	21/12/2015	Foreign Exchange Future			11.72060		11.74850			0.00	0	0
<b>Total \$ / R Future</b>											<b>1,762,828,624.20</b>	<b>159,301</b>	<b>1,139,356</b>
\$ / R	On	02/12/2014	Foreign Exchange Option	11.24	Call			6.48210	0.473	18.76	0.00	0	0
\$ / R	On	02/12/2014	Foreign Exchange Option	11.24	Put			226.58210	245.273	18.76	0.00	0	0
\$ / R	On	03/12/2014	Foreign Exchange Option	10.98	Call			79.86550	49.433	12.76	0.00	0	0
\$ / R	On	03/12/2014	Foreign Exchange Option	10.98	Put			39.86550	34.233	12.76	0.00	0	4,000
\$ / R	On	04/12/2014	Foreign Exchange Option	11.05	Call			0.00000	30.030	13.29	0.00	0	0
\$ / R	On	04/12/2014	Foreign Exchange Option	11.05	Put			0.00000	84.830	13.29	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			271.25900	243.585	13.01	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			18.75900	18.085	13.01	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			73.78250	58.876	11.88	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			109.38250	121.376	11.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,036.41380	2,009.411	30.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			0.01380	0.011	30.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,946.41590	1,919.412	29.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			0.01590	0.012	29.61	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,536.43280	1,509.417	23.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			0.03280	0.017	23.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,476.43680	1,449.418	22.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			0.03680	0.018	22.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,486.40000	2,459.408	37.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.00000	0.008	37.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,256.45820	1,229.421	19.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			0.05820	0.021	19.55	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,156.47330	1,129.424	18.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			0.07330	0.024	18.09	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,596.42930	1,569.416	24.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			0.02930	0.016	24.51	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			986.56770	959.484	16.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			0.16770	0.084	16.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			936.63340	909.528	16.70	0.00	0	2,995
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			0.23340	0.128	16.70	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,436.43980	1,409.418	22.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			0.03980	0.018	22.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			697.55590	670.300	15.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			1.15590	0.900	15.38	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			687.63580	660.375	15.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			1.23580	0.975	15.32	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,036.52060	1,009.456	17.25	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	10.00	Put			0.12060	0.056	17.25	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			657.91010	630.636	15.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			1.51010	1.236	15.16	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			638.12590	610.846	15.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			1.72590	1.446	15.05	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			737.28470	710.054	15.60	0.00	0	2,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			0.88470	0.654	15.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			588.80870	561.534	14.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			2.40870	2.134	14.77	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			549.54230	522.274	14.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			3.14230	2.874	14.53	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			677.72120	650.455	15.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			1.32120	1.055	15.27	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			520.27020	492.986	14.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			3.87020	3.586	14.35	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			491.17970	463.866	14.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			4.77970	4.466	14.16	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			598.65360	571.375	14.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			2.25360	1.975	14.83	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			414.69600	387.336	13.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			8.29600	7.936	13.68	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			349.63020	322.328	13.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			13.23020	12.928	13.25	0.00	0	22,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			539.75820	512.494	14.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			3.35820	3.094	14.47	0.00	0	44,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			313.54380	286.359	13.01	0.00	0	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			17.14380	16.959	13.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			304.67410	277.533	12.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			18.27410	18.133	12.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			443.16040	415.809	13.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			6.76040	6.409	13.86	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			261.39700	234.579	12.65	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			24.99700	25.179	12.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Call			252.97990	226.253	12.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Put			26.57990	26.853	12.59	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			322.47720	295.256	13.07	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			16.07720	15.856	13.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			236.41330	209.898	12.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			30.01330	30.498	12.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			220.22840	193.972	12.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			33.82840	34.572	12.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			278.48010	251.509	12.77	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			22.08010	22.109	12.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			181.64750	156.274	12.04	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			45.24750	46.874	12.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			159.94950	135.295	11.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			53.54950	55.895	11.86	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	10.82	Call			244.65080	218.024	12.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			28.25080	28.624	12.53	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			146.15520	122.069	11.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			59.75520	62.669	11.74	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			139.47110	115.698	11.68	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			63.07110	66.298	11.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			212.28930	186.182	12.28	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			35.88930	36.782	12.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.04	Call			91.56910	74.586	11.66	0.00	0	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.04	Put			95.16910	105.186	11.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			82.12370	66.966	11.78	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			105.72370	117.566	11.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Call			152.98260	128.603	11.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Put			56.58260	59.203	11.80	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Call			70.50970	56.754	11.95	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Put			124.10970	137.354	11.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			66.95360	53.656	12.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			130.55360	144.256	12.01	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			114.23900	91.912	11.43	0.00	0	30,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			77.83900	82.512	11.43	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Call			57.17490	45.218	12.18	0.00	0	11,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Put			150.77490	165.818	12.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			51.35710	40.259	12.30	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			164.95710	180.859	12.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			78.09150	63.404	11.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			111.69150	124.004	11.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Call			29.40230	22.046	12.87	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Put			243.00230	262.646	12.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.26	Call			27.76090	20.724	12.93	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.26	Put			251.36090	271.324	12.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			63.54860	50.704	12.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			137.14860	151.304	12.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.31	Call			20.75680	15.158	13.22	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.31	Put			294.35680	315.758	13.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Call			18.45070	13.358	13.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Put			312.05070	333.958	13.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			39.01690	29.912	12.59	0.00	0	2,931
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			202.61690	220.512	12.59	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.39	Call			12.90670	9.107	13.68	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.39	Put			366.50670	389.707	13.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			12.15420	8.540	13.74	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			375.75420	399.140	13.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Call			22.00980	16.143	13.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Put			285.60980	306.743	13.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			6.63500	4.476	14.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			470.23500	495.076	14.32	0.00	0	600
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			4.89370	3.237	14.60	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			518.49370	543.837	14.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			17.39080	12.536	13.39	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			320.99080	343.136	13.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			3.11510	2.164	15.32	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			596.71510	622.764	15.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			2.96790	2.061	15.41	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			606.56790	632.661	15.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Call			8.45980	5.799	14.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Put			432.05980	456.399	14.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Call			1.55680	1.080	16.67	0.00	0	4,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Put			745.15680	771.680	16.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			1.10620	0.769	17.39	0.00	0	38,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Put			824.70620	851.369	17.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			3.43480	2.388	15.14	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			577.03480	602.988	15.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Call			0.80140	0.560	18.11	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Put			904.40140	931.160	18.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			0.77080	0.539	18.20	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			914.37080	941.139	18.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Call			1.77860	1.233	16.40	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Put			715.37860	741.833	16.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			0.61380	0.431	18.74	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			974.21380	1,001.031	18.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			0.44460	0.314	19.54	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,064.04460	1,090.914	19.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Call			0.93930	0.654	17.75	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Put			864.53930	891.254	17.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			0.19290	0.134	20.92	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,263.79290	1,290.734	20.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			0.08460	0.062	22.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,463.68460	1,490.662	22.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			0.63710	0.447	18.65	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			964.23710	991.047	18.65	297,314.01	300	397
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			0.01210	0.011	26.16	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,023.61210	2,050.611	26.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			0.00720	0.010	27.91	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,203.60720	2,230.610	27.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			0.20140	0.140	20.85	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,253.80140	1,280.740	20.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			0.00010	0.046	34.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,563.60010	2,590.646	34.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			0.00000	0.229	46.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,163.60000	3,190.829	46.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			0.01460	0.013	25.75	0.00	0	36,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,963.61460	1,990.613	25.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			0.00000	0.244	47.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,193.60000	3,220.843	47.19	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	14.84	Call			0.00000	0.053	48.56	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,803.60000	3,830.653	48.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			0.00640	0.011	28.30	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,223.60640	2,250.611	28.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,036.40000	3,009.405	45.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.00000	0.005	45.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,586.40000	2,559.407	39.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.00000	0.007	39.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,536.40000	2,509.408	38.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.00000	0.008	38.33	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			270.23660	244.179	12.02	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			27.93660	28.779	12.02	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.12	Call			0.00000	56.348	11.57	732,527.90	13,000	13,000
\$ / R	On	15/12/2014	Foreign Exchange Option	11.12	Put			0.00000	160.948	11.57	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Call			59.65230	48.038	11.72	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Put			167.35230	182.638	11.72	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Call			0.99380	0.705	17.12	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Put			948.69380	975.305	17.12	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			0.07660	0.090	34.44	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,757.77660	2,784.690	34.44	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Call			70.50100	59.813	11.76	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Put			180.30100	196.513	11.76	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Call			34.82330	28.079	12.51	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Put			304.62330	324.779	12.51	0.00	0	10,000
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,758.11120	2,731.200	19.35	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.01120	0.000	19.35	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			69.73630	60.073	11.67	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			211.63630	228.873	11.67	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			391.28190	370.753	10.58	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			65.28190	72.153	10.58	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			163.97400	153.509	11.29	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			237.97400	254.908	11.29	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			1.07660	1.121	23.11	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,145.07660	3,172.521	23.11	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,826.04750	2,798.646	20.82	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.04750	0.046	20.82	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			462.24980	443.497	10.69	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			84.54980	93.897	10.69	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			0.61130	0.630	18.68	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,322.91130	3,351.030	18.68	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			256.04780	243.479	11.18	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			226.44780	241.979	11.18	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,879.80240	2,851.701	19.20	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.20240	0.201	19.20	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			228.35300	219.541	11.48	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			266.95300	286.241	11.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			750.86900	727.081	10.65	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	10.50	Put			37.46900	41.881	10.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			545.94440	525.597	10.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			82.54440	90.397	10.66	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,122.76300	1,096.250	11.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			3.38830	3.695	13.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			16.55730	14.030	22.59	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,003.15730	3,028.830	22.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,213.71240	3,185.515	20.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.31240	0.314	20.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,445.55790	1,471.390	16.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			33.80790	31.966	18.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,820.40790	1,846.766	18.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,215.02380	2,186.846	16.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			1.62380	1.646	16.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,716.78830	1,688.895	13.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			881.64990	905.905	14.58	543,543.00	600	300
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			54.90130	52.331	16.51	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			1,341.50130	1,367.131	16.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.01250	0.007	23.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,786.61250	7,814.807	23.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			48.95790	46.590	16.89	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			505.05890	526.740	12.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			157.36470	151.234	12.98	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			543.96470	566.034	12.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			32.36880	30.577	18.45	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,868.96880	1,895.377	18.45	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			95.04990	91.105	14.58	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			437.41100	458.303	12.43	0.00	0	14,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			180.47770	173.536	12.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			467.07770	488.336	12.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			50.49030	48.069	16.79	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			1,417.09030	1,442.869	16.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			168.45890	161.940	12.78	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			175.78370	189.586	11.11	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			239.38050	230.334	11.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			325.98050	345.134	11.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			113.76750	109.164	13.97	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			750.36750	773.964	13.97	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			190.81100	183.503	12.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			163.18950	176.309	11.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			380.72550	365.871	11.08	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			167.32550	180.671	11.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			170.78530	164.186	12.75	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			497.38530	518.986	12.75	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			369.18370	354.786	11.11	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			93.56250	102.239	10.72	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			509.86260	490.550	10.74	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	10.80	Put			96.46260	105.350	10.74	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			207.60330	199.696	12.20	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			394.20330	414.496	12.20	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			386.58950	371.509	11.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			38.66280	43.168	10.64	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			583.46700	562.132	10.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			70.06700	76.931	10.57	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			374.92430	360.298	11.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			171.52430	185.098	11.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			516.96250	497.439	10.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			9.36300	11.050	11.08	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			914.13040	888.884	10.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			20.73040	23.684	10.84	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			442.19890	425.072	10.91	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			128.79890	139.872	10.91	0.00	0	47,665
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			742.06280	718.368	10.64	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			0.00000	371.292	11.22	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			0.00000	205.392	11.22	427,830.49	2,083	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			0.00000	169.997	13.02	354,103.33	2,083	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			0.00000	574.097	13.02	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			17.00400	14.585	24.76	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,632.80400	3,658.685	24.76	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			536.67550	518.249	10.82	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			102.47550	112.349	10.82	0.00	0	300
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			315.98570	302.543	11.45	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			272.28570	287.143	11.45	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			92.03690	88.370	15.37	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			1,088.33690	1,112.970	15.37	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			608.63340	590.181	10.75	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			113.93340	123.781	10.75	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			28.28100	26.076	25.11	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,883.58100	3,909.676	25.11	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			579.21430	562.358	10.94	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			169.71430	181.158	10.94	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			220.22130	213.245	13.77	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			770.72130	792.045	13.77	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			34.43900	32.089	24.87	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,164.93900	4,190.889	24.87	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			669.87570	651.399	10.64	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			120.37570	130.199	10.64	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			589.52930	573.063	11.03	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			189.82930	201.663	11.03	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			577.86670	561.618	11.07	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			198.16670	210.218	11.07	0.00	0	75,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			533.20410	517.809	11.26	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			2,165.67350	2,191.626	18.62	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			762.44780	738.869	10.69	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			112.74780	117.469	10.69	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			746.75620	723.314	10.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			117.05620	121.914	10.66	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,731.49430	1,756.570	17.23	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			708.10860	685.059	10.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			128.40860	133.659	10.61	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			97.45000	94.693	17.89	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,937.75000	1,963.293	17.89	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			85.37350	83.026	18.62	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			688.59420	709.168	13.40	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			266.01220	258.345	13.43	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			696.31220	716.945	13.43	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			142.18750	137.912	16.11	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			1,392.48750	1,416.512	16.11	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			111.19430	107.970	17.23	0.00	0	75,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			404.91680	422.453	12.05	0.00	0	7,300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			319.84190	310.777	12.73	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			540.14190	559.377	12.73	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			270.59930	262.812	13.37	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			680.89930	701.412	13.37	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			268.29420	260.568	13.40	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			233.50410	246.409	11.26	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			522.53080	507.339	11.31	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			242.83080	255.939	11.31	0.00	0	5,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			426.14820	412.847	11.77	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			346.44820	361.447	11.77	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			384.61680	373.853	12.05	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			739.16910	718.026	10.73	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			133.16910	140.326	10.73	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			36.22610	34.995	24.54	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,510.22610	4,537.295	24.54	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			45.85820	45.084	24.50	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,727.75820	4,755.383	24.50	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			812.39790	790.864	10.86	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			144.29790	151.164	10.86	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			874.79080	852.775	10.93	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			152.19080	158.575	10.93	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			48.56330	48.435	24.32	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,025.96330	5,054.235	24.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			378.14990	372.213	13.89	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			821.14990	843.713	13.89	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			281.79730	278.432	15.37	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			1,224.79730	1,249.932	15.37	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			533.49060	522.634	12.36	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			466.49060	484.134	12.36	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			529.53240	518.833	12.39	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			472.53240	490.333	12.39	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	14/09/2015	Foreign Exchange Option	14.58	Call			149.05470	148.078	22.35	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			3,172.05470	3,199.578	22.35	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,068.64590	1,043.978	10.97	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			111.64590	115.478	10.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			784.89660	765.543	11.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			207.89660	217.043	11.00	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			210.55480	208.695	16.91	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,713.55480	1,740.195	16.91	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			773.04970	754.028	11.05	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			216.04970	225.528	11.05	0.00	0	4,545
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,101.14590	1,076.039	10.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			104.14590	107.539	10.98	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			525.60770	515.068	12.42	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			478.60770	496.568	12.42	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			159.36790	165.026	10.98	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			58.68340	54.979	24.17	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,274.78340	5,299.479	24.17	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			943.26790	920.526	10.98	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			67.65260	67.522	24.26	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,406.05260	5,434.122	24.26	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,006.70650	985.005	11.07	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			165.10650	171.605	11.07	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,064.04610	1,043.218	11.10	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			168.54610	175.818	11.10	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			65.91100	63.907	24.06	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,820.41100	5,846.507	24.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			992.96600	973.582	11.24	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			215.26600	223.982	11.24	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			959.03540	940.018	11.27	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			231.33540	240.418	11.27	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			321.30580	317.627	16.76	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,693.60580	1,718.027	16.76	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,596.86580	2,567.338	13.17	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			19.16580	17.738	13.17	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,547.36270	2,517.616	12.96	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			19.66270	18.016	12.96	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,497.87460	2,467.898	12.75	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			20.17460	18.298	12.75	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,121.65410	1,101.372	11.19	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			173.15410	180.772	11.19	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			889.87000	875.933	11.46	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			281.37000	295.333	11.46	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			65.44260	61.171	23.86	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,186.94260	6,210.571	23.86	0.00	0	0
<b>Total \$ / R Option</b>											<b>2,355,318.74</b>	<b>18,066</b>	<b>1,946,886</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</b>											<b>1,765,183,942.94</b>	<b>177,367</b>	<b>3,086,242</b>
\$ / R MAXI On	12/12/2014	Foreign Exchange Future			11.00940			11.03640			1,200,024.60	109	1,814
\$ / R MAXI On	16/03/2015	Foreign Exchange Future			11.18520			11.21340			111,852.00	10	648
\$ / R MAXI On	12/06/2015	Foreign Exchange Future			11.35140			11.37970			0.00	0	93
\$ / R MAXI On	14/09/2015	Foreign Exchange Future			11.52850			11.55700			0.00	0	25
<b>Total \$ / R MAXI Future</b>											<b>1,311,876.60</b>	<b>119</b>	<b>2,580</b>
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Call				33,147.14110	30,421.815	13.13	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Put				1,507.14110	1,481.815	13.13	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Call				1,739.08130	1,253.589	13.39	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Put				32,099.08130	34,313.589	13.39	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Call				1,638.85570	1,176.269	13.45	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Put				32,998.85570	35,236.269	13.45	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Call				1,544.19970	1,103.591	13.51	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put				33,904.19970	36,163.591	13.51	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put				21,694.45230	23,278.979	11.27	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Call				24,635.46610	23,705.679	11.73	0.00	0	420
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Put				31,295.46610	33,185.679	11.73	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call				33,076.18810	31,795.749	11.23	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put				20,736.18810	22,275.749	11.23	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call				32,552.34290	31,294.186	11.25	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put				21,212.34290	22,774.186	11.25	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call				32,034.45230	30,798.979	11.27	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call				42,180.60300	40,858.850	11.79	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put				35,210.60300	36,718.850	11.79	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call				43,053.71400	41,714.536	11.75	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put				34,083.71400	35,574.536	11.75	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call				42,614.81590	41,284.716	11.77	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put				34,644.81590	36,144.716	11.77	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put				60,303.43530	62,311.278	12.98	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call				45,692.64360	44,859.643	13.01	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put				60,992.64360	63,009.643	13.01	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call				46,317.08920	45,465.294	12.95	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put				59,617.08920	61,615.294	12.95	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call				46,003.43530	45,161.278	12.98	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>1,311,876.60</b>	<b>119</b>	<b>3,000</b>
£ / R	On 02/12/2014	Foreign Exchange Future			17.32560			17.27020			0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Future			17.34700			17.29500			247,472,302.00	14,266	50,590
£ / R	On 23/01/2015	Foreign Exchange Future			17.46930			17.41620			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			17.61250			17.55990			11,201,550.00	636	10,954
£ / R	On 12/06/2015	Foreign Exchange Future			17.86060			17.80640			0.00	0	2,092
£ / R	On 14/09/2015	Foreign Exchange Future			18.12510			18.06960			0.00	0	695

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total £ / R Future</b>											<b>258,673,852.00</b>	<b>14,902</b>	<b>64,331</b>
£ / R	On	02/12/2014	Foreign Exchange Option	17.25	Call			85.24200	96.710	13.88	580,258.20	6,000	0
£ / R	On	02/12/2014	Foreign Exchange Option	17.25	Put			65.04200	21.110	13.88	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Call			0.06620	0.056	17.32	0.00	0	16,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Put			1,895.06620	1,843.056	17.32	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Call			0.02480	0.046	18.29	0.00	0	5,000
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			52.51850	60.552	11.78	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.35	Put			167.14770	133.211	10.96	0.00	0	10,000
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			309.53010	265.917	11.74	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Call			78.82920	91.423	11.35	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Put			233.82920	194.423	11.35	0.00	0	2,500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			56.61190	65.363	11.71	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			301.61190	258.363	11.71	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Put			2,045.02480	1,993.046	18.29	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			54.53010	62.917	11.74	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			317.51850	273.552	11.78	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			1.26350	1.084	15.10	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			1,206.26350	1,154.084	15.10	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.35	Call			112.14770	130.211	10.96	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			4,285.45240	4,232.427	21.17	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			1.64860	1.722	21.24	0.00	0	6,938
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			4,305.44860	4,252.422	21.24	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,700.76290	1,649.368	13.95	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			16.76370	18.438	13.98	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,710.56370	1,659.138	13.98	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			1.85510	1.961	18.73	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			3,625.65510	3,572.661	18.73	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			1.65240	1.727	21.17	0.00	0	6,336
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			1,121.29690	1,073.173	12.10	0.00	0	6,336
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			31.12130	35.071	12.50	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			1,244.92130	1,195.771	12.50	0.00	0	6,938
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			17.16460	18.901	13.92	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,690.96460	1,639.601	13.92	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			16.96290	18.668	13.95	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			58.48300	68.174	11.38	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			862.28300	818.874	11.38	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			37.49690	42.473	12.10	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			61.94440	67.741	13.62	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,802.04440	1,755.241	13.62	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Put			2,125.72450	2,076.795	14.25	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Call			65.55320	71.666	13.56	0.00	0	5,000
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Put			1,755.65320	1,709.166	13.56	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			62.64740	68.507	13.61	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,792.74740	1,746.007	13.61	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Put			174.59340	163.642	10.72	0.00	0	5,592

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	19.00	Call			87.11160	95.056	13.25	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,527.21160	1,482.556	13.25	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			61.37140	66.981	13.63	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,811.47140	1,764.481	13.63	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Call			45.62450	49.294	14.25	0.00	0	21,000
£ / R	On	16/03/2015	Foreign Exchange Option	16.72	Call			941.12310	987.009	10.57	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	16.72	Put			101.22310	94.509	10.57	0.00	0	25,000
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Call			734.49340	776.142	10.72	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,344.05770	1,304.786	13.35	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			308.51240	323.340	13.37	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,352.11240	1,312.740	13.37	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			306.58110	321.309	13.38	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,360.18110	1,320.709	13.38	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			310.45770	325.386	13.35	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,090.48060	7,145.870	18.60	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.88060	0.770	18.60	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			522.64410	534.941	13.48	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,393.04410	1,349.841	13.48	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			520.29370	532.527	13.50	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,400.69370	1,357.427	13.50	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			517.96860	530.120	13.51	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,408.36860	1,365.020	13.51	0.00	0	0
<b>Total £ / R Option</b>											<b>580,258.20</b>	<b>6,000</b>	<b>136,920</b>
<b>Total £ / R</b>											<b>259,254,110.20</b>	<b>20,902</b>	<b>201,251</b>
¥ / R	On	12/12/2014	Foreign Exchange Future			0.09336		0.09315			0.00	0	16,039
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09496		0.09476			0.00	0	4,050
¥ / R	On	12/06/2015	Foreign Exchange Future			0.09647		0.09626			0.00	0	25
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>20,114</b>
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			0.00000	0.003	35.29	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			2,684.70000	2,664.303	35.29	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			0.63470	0.532	15.84	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			685.33470	664.832	15.84	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			0.00280	0.004	23.88	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			1,684.70280	1,664.304	23.88	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			543.55800	555.462	11.42	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			67.45800	59.362	11.42	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			102.47110	100.024	13.60	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			626.37110	603.923	13.60	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			21.20130	19.394	16.72	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,545.10130	1,523.294	16.72	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			745.76140	756.745	12.57	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			119.46140	109.845	12.57	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			255.30210	254.133	14.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			629.00210	607.233	14.27	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			97.72170	95.625	17.09	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,471.42170	1,448.725	17.09	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>20,114</b>
€ / R	On	12/12/2014	Foreign Exchange Future			13.76280		13.75780			0.00	0	73,760
€ / R	On	16/03/2015	Foreign Exchange Future			13.99250		13.98820			1,133,392.50	81	35,107
€ / R	On	12/06/2015	Foreign Exchange Future			14.21110		14.20660			0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Future			14.44910		14.44520			0.00	0	266
€ / R	On	11/12/2015	Foreign Exchange Future			14.68410		14.68050			0.00	0	0
<b>Total € / R Future</b>											<b>1,133,392.50</b>	<b>81</b>	<b>117,033</b>
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			290.83080	291.590	12.25	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			33.03080	28.790	12.25	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			147.37020	146.502	11.17	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			116.54690	115.419	10.88	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			98.74690	92.619	10.88	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.90	Call			57.70320	55.946	11.63	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Call			17.67020	16.458	12.96	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Put			409.87020	403.658	12.96	0.00	0	3,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Call			0.46620	0.269	19.14	0.00	0	4,500
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			83.13290	77.204	11.11	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			134.62910	133.644	11.05	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			86.82910	80.844	11.05	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			0.08440	0.141	20.55	0.00	0	7,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			1,612.28440	1,607.341	20.55	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			0.00000	0.020	26.51	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.90	Put			199.90320	193.146	11.63	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			38.03940	36.368	12.11	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			270.23940	263.568	12.11	0.00	0	4,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			79.57020	73.702	11.17	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			140.93290	140.004	11.11	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			2,542.20000	2,537.220	26.51	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Put			1,392.66620	1,387.469	19.14	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			0.16190	0.176	20.04	0.00	0	25,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			1,532.36190	1,527.376	20.04	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			99.66810	99.071	13.25	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			1,051.46810	1,046.571	13.25	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			98.56760	97.945	13.28	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			1,060.36760	1,055.445	13.28	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			93.27290	92.532	13.42	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			88.32500	87.476	13.55	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			1,150.12500	1,144.976	13.55	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			305.53210	309.338	10.78	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			337.33210	336.838	10.78	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			69.36170	68.122	14.19	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			67.28530	66.006	14.27	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,389.08530	1,383.506	14.27	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			97.47980	96.832	13.31	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			1,069.27980	1,064.332	13.31	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			63.99640	62.657	14.41	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			1,105.07290	1,100.032	13.42	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			54.02930	51.806	14.60	0.00	0	7,100
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,565.82930	1,559.306	14.60	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			71.52240	70.325	14.10	0.00	0	7,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			1,333.32240	1,327.825	14.10	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			671.70520	676.984	9.87	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,361.16170	1,355.622	14.19	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			83.50520	84.484	9.87	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			411.45090	416.030	10.44	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			223.25090	223.530	10.44	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			313.40910	317.340	10.72	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			325.20910	324.840	10.72	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			1,435.79640	1,430.157	14.41	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			188.99140	186.212	14.12	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,392.39140	1,385.111	14.12	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			196.65290	194.051	13.98	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,340.05290	1,332.951	13.98	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,374.89860	1,367.677	14.08	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			190.23930	187.490	14.10	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,383.63930	1,376.390	14.10	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			925.34470	929.290	9.98	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			118.74470	118.190	9.98	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			191.49860	188.777	14.08	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,191.43370	1,191.351	13.60	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			380.65500	384.510	13.55	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,175.45500	1,175.410	13.55	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			378.63680	382.476	13.57	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,183.43680	1,183.376	13.57	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			376.63370	380.451	13.60	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,080.88170	1,086.794	10.69	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			300.38170	302.694	10.69	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			625.51440	632.743	12.95	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			935.01440	938.643	12.95	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			622.60170	629.805	12.97	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			942.10170	945.705	12.97	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			619.70170	626.879	12.99	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			949.20170	952.779	12.99	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			335.03970	338.207	15.78	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,154.53970	2,154.107	15.78	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>217,715</b>
<b>Total € / R</b>											<b>1,133,392.50</b>	<b>81</b>	<b>334,748</b>
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.37840		9.38160			0.00	0	12,517
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.46390		9.46680			113,566.80	12	15,419
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.54540		9.54720			0.00	0	3,825
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.63230		9.63480			0.00	0	600
<b>Total AU\$ / R Future</b>											<b>113,566.80</b>	<b>12</b>	<b>32,361</b>
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			3.17170	3.045	13.84	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			12.69600	11.860	12.03	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			241.09600	243.460	12.03	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			41.00550	38.536	10.50	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			223.13000	225.349	11.84	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			13.67530	12.769	11.93	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			232.07530	234.369	11.93	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			1,368.43680	1,371.624	22.52	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			0.03160	0.022	23.11	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			1,418.43160	1,421.622	23.11	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			421.57170	424.645	13.84	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			0.68450	0.480	15.73	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			669.08450	672.080	15.73	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			0.03680	0.024	22.52	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			109.40550	110.136	10.50	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			14.73000	13.749	11.84	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			586.99770	588.736	10.89	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			52.51900	51.338	10.91	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			595.71900	597.438	10.91	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			55.10960	53.966	10.86	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			578.30960	580.066	10.86	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			53.79770	52.636	10.89	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			797.81720	797.411	12.00	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			103.57900	101.375	12.03	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			806.37900	805.975	12.03	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			102.16100	99.965	12.06	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			814.96100	814.565	12.06	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			105.01720	102.810	12.00	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			179.18050	179.042	12.82	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			904.38050	906.742	12.82	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			182.66230	182.538	12.77	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			887.86230	890.238	12.77	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			180.91120	180.778	12.80	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			896.11120	898.478	12.80	0.00	0	0
<b>Total AU\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>1,005</b>



Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total AU\$ / R</b>								<b>113,566.80</b>	<b>12</b>	<b>33,366</b>
CAD/ R On 12/12/2014			9.68660		9.67310			0.00	0	0
CAD/ R On 16/03/2015			9.81950		9.80600			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	9.99	Call			9.59320	7.578	12.54	0.00	0	0
CAD/ R On 12/12/2014	9.99	Put			326.49320	310.978	12.54	0.00	0	0
CAD/ R On 12/12/2014	10.00	Call			8.95310	7.045	12.63	0.00	0	0
CAD/ R On 12/12/2014	10.00	Put			335.85310	320.445	12.63	0.00	0	0
CAD/ R On 12/12/2014	10.01	Call			8.35540	6.550	12.72	0.00	0	0
CAD/ R On 12/12/2014	10.01	Put			345.25540	329.950	12.72	0.00	0	0
CAD/ R On 16/03/2015	10.09	Call			110.30810	113.203	10.46	0.00	0	0
CAD/ R On 16/03/2015	10.09	Put			394.30810	383.703	10.46	0.00	0	0
CAD/ R On 16/03/2015	10.10	Call			108.01000	110.794	10.49	0.00	0	0
CAD/ R On 16/03/2015	10.10	Put			402.01000	391.294	10.49	0.00	0	0
CAD/ R On 16/03/2015	10.11	Call			105.76130	108.437	10.53	0.00	0	0
CAD/ R On 16/03/2015	10.11	Put			409.76130	398.937	10.53	0.00	0	0
<b>Total CAD/ R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>								<b>0.00</b>	<b>0</b>	<b>100</b>
CF CANDCO n 12/12/2014			0.00330		-0.01510			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			813.59840		843.83380			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			913.59660		943.83090			0.00	0	1,735
<b>Total CF CANDO CAFH Future</b>								<b>0.00</b>	<b>0</b>	<b>1,735</b>
<b>Total CF CANDO CAFH</b>								<b>0.00</b>	<b>0</b>	<b>1,735</b>
CF CANDCO n 12/12/2014			347.50150		-350.28350			0.00	0	0
<b>Total CF CANDO CAFJ Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDO CAFJ</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
CF CANDCO n 12/12/2014			713.61350		743.86310			0.00	0	1,871
<b>Total CF CANDO CAFK Future</b>								<b>0.00</b>	<b>0</b>	<b>1,871</b>

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 CAFK</b>								<b>0.00</b>	<b>0</b>	<b>1,871</b>
CF CANDCon 02/12/2014 Foreign Exchange Future			10,000.00000		10,000.00000			0.00	0	10
<b>Total CF CANDO CAFY Future</b>								<b>0.00</b>	<b>0</b>	<b>10</b>
<b>Total CF CANDO CAFY</b>								<b>0.00</b>	<b>0</b>	<b>10</b>
CHF / R On 12/12/2014 Foreign Exchange Future			11.44500		11.44700			0.00	0	6,632
CHF / R On 16/03/2015 Foreign Exchange Future			11.64100		11.64430			0.00	0	2,308
<b>Total CHF / R Future</b>								<b>0.00</b>	<b>0</b>	<b>8,940</b>
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Call			1.90970	1.742	17.55	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Put			794.90970	796.742	17.55	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Call			1.84130	1.678	17.64	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Put			804.84130	806.678	17.64	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Call			1.77600	1.616	17.74	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Put			814.77600	816.616	17.74	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			42.83210	44.802	15.51	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			1,388.53210	1,393.802	15.51	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			42.31520	44.268	15.54	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			1,398.01520	1,403.268	15.54	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			41.80600	43.741	15.57	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			1,407.50600	1,412.741	15.57	0.00	0	0
<b>Total CHF / R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>								<b>0.00</b>	<b>0</b>	<b>8,940</b>
CNH / R On 12/12/2014 Foreign Exchange Future			1.78620		1.79430			0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Future			1.79950		1.80850			0.00	0	0
<b>Total CNH / R Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R On 12/12/2014 Foreign Exchange Option	1.76	Put			40.93850	47.315	11.51	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.74	Call			561.21750	481.751	12.26	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.74	Put			18.21750	19.751	12.26	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.75	Call			470.48480	392.845	11.89	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.75	Put			27.48480	30.845	11.89	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.76	Call			383.93850	309.315	11.51	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.80	Put			366.73250	411.991	10.63	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.81	Call			407.85750	366.376	10.79	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.81	Put			422.85750	471.376	10.79	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.79	Call			505.77640	457.350	10.63	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.79	Put			320.77640	362.350	10.63	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.80	Call			451.73250	406.991	10.63	0.00	0	0
<b>Total CNH / R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total CNH / R</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R On 12/12/2014 Foreign Exchange Future			0.12190		0.12210			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			0.06010		0.06220			0.00	0	17
NGN / R On 16/03/2015 Foreign Exchange Future			0.05900		0.06110			0.00	0	332
NGN / R On 11/12/2015 Foreign Exchange Future			0.05640		0.05830			0.00	0	56,400
<b>Total NGN / R Future</b>								<b>0.00</b>	<b>0</b>	<b>56,749</b>
<b>Total NGN / R</b>								<b>0.00</b>	<b>0</b>	<b>56,749</b>
QUANTO € On 12/12/2014 Foreign Exchange Future			1.25010		1.24660			0.00	0	60
QUANTO € On 16/03/2015 Foreign Exchange Future			1.25100		1.24750			0.00	0	0
QUANTO € On 12/06/2015 Foreign Exchange Future			1.25190		1.24840			0.00	0	200
<b>Total QUANTO € / \$ Future</b>								<b>0.00</b>	<b>0</b>	<b>260</b>
<b>Total QUANTO € / \$</b>								<b>0.00</b>	<b>0</b>	<b>260</b>
RAIN On 12/12/2014 Foreign Exchange Future			20,520.94000		20,541.06000			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			4.95990		4.98390			0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Future			4.95070		4.97210			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			25.19890	13.933	6.56	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.98	Put			21.29890	34.033	6.56	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.99	Call			19.52800	11.355	6.79	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.99	Put			25.62800	41.455	6.79	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	5.00	Call			14.58800	9.258	7.02	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	5.00	Put			30.68800	49.358	7.02	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	4.99	Call			59.89630	50.623	6.44	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	4.99	Put			77.79630	89.923	6.44	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.00	Call			56.16730	47.383	6.51	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.00	Put			84.06730	96.683	6.51	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.01	Call			52.65310	44.341	6.57	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.01	Put			90.55310	103.641	6.57	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>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ZMW / R On 12/12/2014 Foreign Exchange Future			1.72490		1.74570			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>2 024 061 312.10</b>	<b>174,415</b>	<b>1,474,004</b>
<b>Total Options</b>								<b>2 935 576.94</b>	<b>24,066</b>	<b>2,302,946</b>
<b>Grand Total:</b>								<b>2,026,996,889.04</b>	<b>198,481</b>	<b>3,776,950</b>