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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/11/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 12/11/2014 Foreign Exchange Future			11.25040		11.23680			0.00	0	711
\$ / R On 25/11/2014 Foreign Exchange Future			11.27040		11.25610			0.00	0	0
\$ / R On 26/11/2014 Foreign Exchange Future			11.27230		11.25780			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			11.27600		11.26130			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			11.29850		11.28190			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			11.30040		11.28360			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			11.30220		11.28530			170,120,714.40	15,052	950,427
\$ / R On 15/12/2014 Foreign Exchange Future			11.30790		11.29050			0.00	0	0
\$ / R On 19/12/2014 Foreign Exchange Future			11.31610		11.29930			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.32440		11.30810			0.00	0	440
\$ / R On 28/01/2015 Foreign Exchange Future			11.39650		11.38270			0.00	0	3,182
\$ / R On 25/02/2015 Foreign Exchange Future			11.45070		11.43680			0.00	0	2,421
\$ / R On 26/02/2015 Foreign Exchange Future			11.45270		11.43880			0.00	0	0
\$ / R On 27/02/2015 Foreign Exchange Future			11.45470		11.44080			0.00	0	1,263
\$ / R On 16/03/2015 Foreign Exchange Future			11.48850		11.47450			13,809,177.00	1,202	122,829
\$ / R On 27/03/2015 Foreign Exchange Future			11.51030		11.49640			0.00	0	2,435
\$ / R On 01/04/2015 Foreign Exchange Future			11.52030		11.50630			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.57390		11.55990			0.00	0	2,450
\$ / R On 27/05/2015 Foreign Exchange Future			11.63230		11.61830			0.00	0	1,375
\$ / R On 12/06/2015 Foreign Exchange Future			11.66490		11.65110			53,705,199.60	4,604	36,426
\$ / R On 26/06/2015 Foreign Exchange Future			11.69350		11.67980			0.00	0	1,386

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/07/2015	Foreign Exchange Future			11.76080		11.74730			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.82100		11.80740			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.85920		11.84520			0.00	0	3,885
\$ / R	On	28/09/2015	Foreign Exchange Future			11.88880		11.87460			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.95230		11.93760			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			12.01110		11.99610			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			12.04420		12.02930			0.00	0	30,000
\$ / R	On	21/12/2015	Foreign Exchange Future			12.06490		12.05010			0.00	0	0
Total \$ / R Future											237,635,091.00	20,858	1,164,030
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Call			456.85020	470.416	24.55	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Put			0.05020	0.016	24.55	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			462.72300	475.924	13.03	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			6.62300	5.524	13.03	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			0.03740	0.007	24.73	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,353.93740	2,339.607	24.73	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Call			168.07230	175.532	11.36	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Put			60.27230	53.232	11.36	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Call			6.07230	5.856	14.34	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Put			598.27230	583.556	14.34	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			114.50760	119.841	10.97	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			103.20760	93.841	10.97	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,961.30000	2,976.000	18.85	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	18.85	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			510.25700	525.687	10.32	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			8.35700	7.187	10.32	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			271.42900	283.189	10.83	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			57.82900	52.789	10.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,735.30860	2,752.200	17.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.00860	0.000	17.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,285.30880	2,302.204	19.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			0.00880	0.004	19.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			2,195.31040	2,212.210	19.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			0.01040	0.010	19.66	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,845.34820	1,862.245	18.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			0.04820	0.045	18.11	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,785.36280	1,802.259	17.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			0.06280	0.059	17.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,725.38190	1,742.277	17.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			0.08190	0.077	17.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,685.39770	1,702.291	17.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			0.09770	0.091	17.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,505.51700	1,522.402	16.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			0.21700	0.202	16.61	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,405.63850	1,422.515	16.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			0.33850	0.315	16.17	0.00	0	79,241

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,285.87770	1,302.736	15.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			0.57770	0.536	15.64	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,236.02200	1,252.870	15.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			0.72200	0.670	15.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			1,186.20230	1,203.037	15.19	0.00	0	2,995
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			0.90230	0.837	15.19	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			987.02480	1,003.775	13.83	0.00	0	2,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			1.72480	1.575	13.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			947.24300	963.967	13.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			1.94300	1.767	13.53	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			937.30260	954.019	13.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			2.00260	1.819	13.45	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			927.36440	944.074	13.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			2.06440	1.874	13.37	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			907.49470	924.188	13.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			2.19470	1.988	13.22	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			887.63490	904.311	13.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			2.33490	2.111	13.07	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			847.94820	864.585	12.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			2.64820	2.385	12.77	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			838.03430	854.660	12.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			2.73430	2.460	12.69	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			798.41270	814.990	12.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			3.11270	2.790	12.39	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			788.51670	805.081	12.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			3.21670	2.881	12.31	0.00	0	44,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			768.73730	785.273	12.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			3.43730	3.073	12.16	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			739.10260	755.590	11.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			3.80260	3.390	11.93	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			689.81820	706.211	11.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			4.51820	4.011	11.55	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			660.32350	676.649	11.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			5.02350	4.449	11.32	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			591.78310	607.911	10.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			6.48310	5.711	10.79	0.00	0	22,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			562.55700	578.580	10.56	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			7.25700	6.380	10.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			552.83860	568.823	10.48	0.00	0	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			7.53860	6.623	10.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			543.14280	559.086	10.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			7.84280	6.886	10.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			515.20450	530.933	10.45	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			9.90450	8.733	10.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			496.80750	512.375	10.48	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			11.50750	10.175	10.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Call			487.68400	503.165	10.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Put			12.38400	10.965	10.50	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			478.61300	494.004	10.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			13.31300	11.804	10.51	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			469.59660	484.893	10.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			14.29660	12.693	10.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			451.73550	466.833	10.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			16.43550	14.633	10.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			442.89550	457.887	10.57	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			17.59550	15.687	10.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			408.18680	422.716	10.63	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			22.88680	20.516	10.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			382.89820	397.038	10.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			27.59820	24.838	10.67	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Call			374.62140	388.625	10.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Put			29.32140	26.425	10.69	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			366.42430	380.286	10.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			31.12430	28.086	10.70	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			358.30790	372.025	10.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			33.00790	29.825	10.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			326.69850	339.800	10.77	0.00	0	40,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			41.39850	37.600	10.77	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			282.03690	294.117	10.86	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			56.73690	51.917	10.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			274.93460	286.835	10.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			59.63460	54.635	10.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Call			261.03310	272.566	10.91	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Put			65.73310	60.366	10.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			254.23740	265.584	10.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			68.93740	63.384	10.92	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			247.54610	258.703	10.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			72.24610	66.503	10.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Call			234.47910	245.254	10.96	0.00	0	11,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Put			79.17910	73.054	10.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			221.84100	232.225	10.99	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			86.54100	80.026	10.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			192.14450	201.541	11.07	0.00	0	2,931
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			106.84450	99.341	11.07	0.00	0	750
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Call			165.19290	173.592	11.14	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Put			129.89290	121.392	11.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.26	Call			160.13210	168.334	11.15	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.26	Put			134.83210	126.134	11.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Call			140.97300	148.393	11.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Put			155.67300	146.193	11.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Call			129.19990	136.029	11.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Put			173.89990	163.829	11.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			125.47990	132.118	11.42	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			180.17990	169.918	11.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	11.39	Call			108.32810	114.057	11.67	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.39	Put			213.02810	201.857	11.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			105.17410	110.732	11.73	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			219.87410	208.532	11.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Call			88.02340	92.621	12.03	0.00	0	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Put			262.72340	250.421	12.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			78.14030	82.166	12.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			292.84030	279.967	12.24	0.00	0	600
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			67.32530	70.714	12.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			332.02530	318.514	12.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			56.32750	59.056	12.81	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			381.02750	366.856	12.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			53.08660	55.619	12.91	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			397.78660	383.419	12.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			51.53930	53.979	12.96	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			406.23930	391.779	12.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Call			37.32910	38.908	13.53	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Put			502.02910	486.708	13.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Call			34.22360	35.617	13.68	0.00	0	4,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Put			528.92360	513.417	13.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			27.20520	28.193	14.09	0.00	0	38,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Put			601.90520	585.993	14.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Call			24.22490	25.072	14.29	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Put			638.92490	622.872	14.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Call			21.59320	22.318	14.49	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Put			676.29320	660.118	14.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			20.98440	21.681	14.54	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			685.68440	669.481	14.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			18.20980	18.781	14.78	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			732.90980	716.581	14.78	0.00	0	598
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			17.70460	18.253	14.83	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			742.40460	726.053	14.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			13.79180	14.172	15.28	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			828.49180	811.972	15.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			8.32840	8.494	16.21	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,013.02840	996.294	16.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			8.11740	8.276	16.26	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,022.81740	1,006.076	16.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			4.75170	4.811	17.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,219.45170	1,202.611	17.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			0.95290	0.959	18.48	0.00	0	36,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,715.65290	1,698.759	18.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			0.78920	0.794	18.64	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			1,775.48920	1,758.594	18.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			0.45190	0.454	19.12	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			1,955.15190	1,938.254	19.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			0.42510	0.427	19.18	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	13.26	Put			1,975.12510	1,958.227	19.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			0.19990	0.201	20.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,314.89990	2,298.001	20.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			0.57100	0.568	27.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			2,915.27100	2,898.368	27.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			0.59580	0.593	27.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			2,945.29580	2,928.393	27.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.76950	0.761	32.66	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,555.46950	3,538.561	32.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,285.30720	3,302.200	15.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.00720	0.000	15.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,835.30850	2,852.200	17.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.00850	0.000	17.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,785.30860	2,802.200	17.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.00860	0.000	17.49	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			503.59180	519.613	10.43	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			13.09180	11.713	10.43	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Call			230.26860	241.163	10.91	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Put			89.76860	83.264	10.91	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Call			22.03420	22.829	14.59	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Put			721.53420	704.929	14.59	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			0.35880	0.361	22.00	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,509.85880	2,492.461	22.00	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Call			154.65540	162.430	11.28	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Put			175.35540	166.330	11.28	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Call			238.74580	249.395	11.01	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Put			99.44580	93.295	11.01	0.00	0	10,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			226.86870	236.930	10.99	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			118.76870	112.530	10.99	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			3,008.10920	3,024.408	23.47	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.00920	0.008	23.47	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			2.55170	2.959	20.04	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			2,889.85170	2,876.458	20.04	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			3,082.76800	3,096.590	20.36	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.06800	0.089	20.36	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			621.23960	634.537	10.65	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			38.53960	38.037	10.65	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			332.13510	341.522	11.04	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			149.43510	145.022	11.04	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			689.84590	702.721	10.71	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			53.04590	52.021	10.71	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			16.46850	4.593	18.92	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,079.66850	3,053.893	18.92	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			438.43550	447.934	11.06	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			149.63550	145.234	11.06	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,139.23430	3,153.243	20.37	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.43430	0.543	20.37	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 Option	11.22	Call			400.06560	408.670	11.20	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			179.26560	173.970	11.20	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,385.47990	1,399.954	12.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			10.97990	11.454	12.32	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,170.90650	1,184.709	11.35	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			16.40650	16.209	11.35	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,002.52340	1,015.389	11.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			4.29810	4.864	14.97	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,525.68080	7,511.639	24.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,474.91310	3,488.945	20.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.41310	0.445	20.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,476.53320	2,490.886	17.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			2.03320	2.386	17.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,978.79810	1,993.364	14.97	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,590.31360	1,577.016	17.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			62.14540	62.788	17.40	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,637.64540	1,624.288	17.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			33.07620	31.136	21.59	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,758.57620	2,742.636	21.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.18080	0.139	24.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			695.65800	684.083	13.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			0.00000	95.936	15.81	9,593,630.00	100,000	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			0.00000	1,187.436	15.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			92.30030	93.362	15.92	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,227.80030	1,214.862	15.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			64.81360	65.516	17.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			357.28760	347.627	11.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			271.26380	275.268	12.17	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			396.76380	386.768	12.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			201.72460	204.626	13.09	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			577.22460	566.126	13.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			170.15800	172.583	13.65	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			224.50450	218.270	11.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			348.88090	356.213	11.60	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			274.38090	267.713	11.60	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			306.41660	310.993	11.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			331.91660	322.493	11.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			291.78760	296.127	11.95	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			105.29660	100.662	10.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			582.80100	592.112	10.80	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			108.30100	103.611	10.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			575.86240	585.114	10.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			111.36240	106.615	10.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			399.00450	406.770	11.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			61.43000	60.029	10.84	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			737.50860	750.100	10.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			63.00860	61.600	10.83	0.00	0	9,300

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	10.90	Call			655.19660	667.721	10.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			80.69660	79.221	10.74	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			589.79660	599.162	10.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			28.02340	26.889	11.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			993.33850	1,006.193	11.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			28.83850	27.693	11.08	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			779.94020	792.569	10.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			55.44020	54.069	10.87	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			745.93000	758.529	10.84	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			765.90680	777.472	10.91	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			69.50680	67.172	10.91	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			37.72270	35.993	24.58	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,391.32270	3,375.693	24.58	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			493.92950	502.291	11.25	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			187.62950	181.991	11.25	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			157.12350	158.579	14.44	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			890.82350	878.279	14.44	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			54.78180	55.840	25.22	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,644.88180	3,631.940	25.22	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			840.83940	852.484	10.95	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			80.93940	78.584	10.95	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			909.81010	920.454	11.01	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			91.51010	88.154	11.01	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			63.61730	62.354	24.92	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,925.31730	3,910.054	24.92	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			790.65110	799.962	10.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			139.55110	135.062	10.95	0.00	0	65,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			733.64390	742.359	10.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			162.54390	157.459	10.99	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			720.91250	729.451	11.03	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			134.80370	130.442	10.97	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,936.34810	1,922.226	17.76	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,006.53530	1,017.430	11.16	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			85.43530	82.530	11.16	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			989.85230	1,000.643	11.15	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			88.75230	85.743	11.15	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			805.90370	815.342	10.97	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			544.83020	533.967	12.80	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			166.42400	166.445	16.46	0.00	0	65,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,515.32400	1,501.545	16.46	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			145.77230	145.602	17.08	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,714.67230	1,700.702	17.08	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			127.44810	127.126	17.76	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			409.66820	400.058	12.18	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			392.26940	395.308	12.74	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			531.16940	520.408	12.74	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			389.08540	392.071	12.77	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	11.80	Put			537.98540	527.171	12.77	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			385.93020	388.867	12.80	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			169.81250	164.551	11.03	0.00	0	5,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			603.73460	610.498	11.49	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			252.63460	245.598	11.49	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			551.88410	557.763	11.72	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			300.78410	292.863	11.72	0.00	0	9,300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			460.76820	464.958	12.18	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			981.42940	991.984	11.15	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			101.62940	98.484	11.15	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			65.70410	65.044	24.64	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,265.90410	4,251.544	24.64	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			78.96780	78.677	24.62	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,481.66780	4,467.877	24.62	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,056.75190	1,067.392	11.20	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			109.45190	106.592	11.20	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,124.79610	1,135.569	11.31	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			117.39610	114.569	11.31	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			82.57370	82.289	24.45	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,775.17370	4,761.289	24.45	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			86.40250	84.652	11.40	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,027.00730	1,037.232	11.34	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			161.80730	158.032	11.34	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			288.61690	289.726	16.27	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,503.41690	1,490.526	16.27	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			177.41510	177.491	20.80	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,912.21510	2,898.291	20.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			700.28190	706.841	12.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			365.08190	357.642	12.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			509.78180	513.489	13.32	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			664.58180	654.289	13.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			382.57120	384.642	14.73	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			1,037.37120	1,025.442	14.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,012.11020	1,022.207	11.34	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			166.91020	163.007	11.34	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			709.79370	716.490	11.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			354.59370	347.290	11.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			705.02170	711.650	11.99	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			359.82170	352.450	11.99	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,366.64270	1,379.085	11.45	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			81.44270	79.884	11.45	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,331.60250	1,343.852	11.40	0.00	0	13,700
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,197.64860	1,209.183	11.35	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			123.04860	120.383	11.35	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			90.00800	89.772	24.27	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,015.40800	5,000.972	24.27	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			106.20800	106.067	24.35	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,148.60800	5,133.767	24.35	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,265.40170	1,277.623	11.38	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			127.80170	125.323	11.38	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,328.24910	1,340.805	11.42	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			132.14910	129.705	11.42	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			99.53820	99.666	24.15	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,553.43820	5,538.566	24.15	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			171.35990	167.319	11.54	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,213.67370	1,224.570	11.57	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			184.37370	180.370	11.57	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			410.95450	413.788	16.09	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,481.65450	1,469.588	16.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			21.78340	21.808	14.56	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,851.81070	2,866.614	14.38	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			22.51070	22.414	14.38	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,802.56380	2,817.237	14.21	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			23.26380	23.037	14.21	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,250.65990	1,261.519	11.54	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,901.08340	2,916.008	14.56	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,389.29640	1,401.469	11.55	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			139.19640	136.569	11.55	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,136.08030	1,146.905	11.68	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			225.98030	222.005	11.68	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			93.10520	93.328	23.88	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,913.00520	5,898.428	23.88	0.00	0	0
Total \$ / R Option											9,593,630.00	100,000	1,783,744
Total \$ / R											247,228,721.00	120,858	2,947,774
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			11.30220		11.28530			113,022.00	10	1,746
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.48850		11.47450			0.00	0	313
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.66490		11.65110			0.00	0	93
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			11.85920		11.84520			0.00	0	15
Total \$ / R MAXI Future											113,022.00	10	2,167
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			57,228.75110	58,834.723	10.64	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			698.75110	614.723	10.64	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			12,547.98600	13,211.795	11.42	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			18,017.98600	16,991.795	11.42	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			12,185.89190	12,830.861	11.47	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			18,655.89190	17,610.861	11.47	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			11,833.51770	12,460.089	11.52	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			19,303.51770	18,240.089	11.52	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			14,503.01640	13,973.031	11.02	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			40,968.67960	41,754.155	11.36	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			21,518.67960	20,904.155	11.36	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call			52,234.92030	53,115.483	10.98	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put			13,784.92030	13,265.484	10.98	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call			51,591.03560	52,466.533	11.00	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put			14,141.03560	13,616.534	11.00	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call			50,953.01640	51,823.030	11.02	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call			59,835.37260	60,502.848	11.51	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put			25,725.37260	25,012.848	11.51	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call			60,916.32860	61,601.559	11.47	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			24,806.32860	24,111.559	11.47	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call			60,373.46040	61,049.810	11.49	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put			25,263.46040	24,559.810	11.49	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			47,173.88820	46,302.326	12.51	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			61,288.47720	61,810.966	12.54	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			47,768.47720	46,890.966	12.54	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			62,102.10390	62,637.373	12.48	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			46,582.10390	45,717.373	12.48	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			61,693.88820	62,222.326	12.51	0.00	0	0
Total \$ / R MAXI Option										0.00	0	420
Total \$ / R MAXI										113,022.00	10	2,587
£ / R	On 12/12/2014	Foreign Exchange Future			17.92720		17.91310			41,411,832.00	2,310	45,967
£ / R	On 23/01/2015	Foreign Exchange Future			18.05500		18.04590			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.20690		18.19770			13,600,554.30	747	3,992
£ / R	On 12/06/2015	Foreign Exchange Future			18.46940		18.46090			184,694.00	10	1,600
£ / R	On 14/09/2015	Foreign Exchange Future			18.75870		18.75010			0.00	0	1,205
Total £ / R Future										55,197,080.30	3,067	52,764
£ / R	On 12/12/2014	Foreign Exchange Option	18.50	Call			54.23190	53.429	11.23	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	18.50	Put			641.13190	626.229	11.23	0.00	0	500
£ / R	On 12/12/2014	Foreign Exchange Option	17.35	Call			614.18610	625.260	11.23	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.55	Put			91.14490	86.274	10.99	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.56	Put			93.66630	88.691	10.98	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	19.19	Call			11.82230	11.232	13.25	0.00	0	16,000
£ / R	On 12/12/2014	Foreign Exchange Option	19.19	Put			1,288.72230	1,274.032	13.25	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	19.34	Call			9.39780	8.976	13.91	0.00	0	5,000
£ / R	On 12/12/2014	Foreign Exchange Option	19.34	Put			1,436.29780	1,421.776	13.91	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.55	Call			454.24490	463.474	10.99	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.35	Put			51.08610	48.060	11.23	0.00	0	10,000
£ / R	On 12/12/2014	Foreign Exchange Option	17.45	Call			531.87350	542.088	11.11	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.45	Put			68.77350	64.888	11.11	0.00	0	2,500
£ / R	On 12/12/2014	Foreign Exchange Option	17.54	Call			461.77580	471.109	11.00	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.54	Put			88.67580	83.910	11.00	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.56	Call			446.76630	455.891	10.98	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.72	Call			6.33040	6.166	18.10	0.00	0	2,416
£ / R	On 23/01/2015	Foreign Exchange Option	21.72	Put			3,680.43040	3,671.166	18.10	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	23/01/2015	Foreign Exchange Option	19.11	Call			89.14870	88.555	12.73	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,153.24870	1,143.555	12.73	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			9.24500	9.092	16.27	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			3,003.34500	2,994.092	16.27	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			6.35350	6.187	18.03	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,660.45350	3,651.187	18.03	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			170.77120	170.596	12.01	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			754.87120	745.596	12.01	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			92.03160	91.408	12.72	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,136.13160	1,126.408	12.72	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			90.58020	89.973	12.73	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,144.68020	1,134.973	12.73	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			284.69040	286.080	11.21	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			458.79040	451.080	11.21	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			200.96720	201.192	11.76	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			655.06720	646.192	11.76	0.00	0	4,700
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,298.03760	1,285.500	13.56	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			202.43180	199.078	13.59	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,314.73180	1,302.178	13.59	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Put			0.00000	82.943	10.99	463,815.02	5,592	5,592
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Call			0.00000	152.046	14.12	6,385,953.00	42,000	21,000
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Put			0.00000	1,585.146	14.12	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			259.61090	256.618	13.06	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,061.91090	1,049.718	13.06	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			205.73760	202.400	13.56	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			204.07580	200.732	13.58	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,306.37580	1,293.832	13.58	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Call			0.00000	1,289.843	10.99	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,053.56270	942.641	12.96	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			660.42190	559.021	12.98	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,059.52190	949.621	12.98	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			668.52170	565.080	12.94	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,047.62170	935.680	12.94	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			664.46270	562.041	12.96	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,005.25610	997.707	13.12	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			812.02160	813.043	13.13	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,011.92160	1,004.343	13.13	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			808.71100	809.696	13.15	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,018.61100	1,010.996	13.15	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			815.35610	816.407	13.12	0.00	0	0
Total £ / R Option											6,849,768.02	47,592	94,604
Total £ / R											62,046,848.32	50,659	147,368
¥ / R	On	12/12/2014	Foreign Exchange Future			0.09770		0.09847			0.00	0	15,513
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09943		0.10024			0.00	0	50

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total ¥ / R Future											0.00	0	15,563
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			0.07840	0.073	21.13	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			2,153.57840	2,229.674	21.13	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			64.22110	48.779	11.60	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			217.72110	278.379	11.60	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			0.74190	0.605	15.42	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			1,154.24190	1,230.205	15.42	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,032.36090	959.409	11.02	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			8.76090	16.109	11.02	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			280.56730	249.909	11.92	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			256.96730	306.609	11.92	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			70.49250	62.955	15.47	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,046.89250	1,119.655	15.47	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	15,563
€ / R	On	26/11/2014	Foreign Exchange Future			14.00660		14.01370			0.00	0	2,000
€ / R	On	12/12/2014	Foreign Exchange Future			14.04470		14.04900			11,235,760.00	800	73,628
€ / R	On	16/03/2015	Foreign Exchange Future			14.28650		14.29490			0.00	0	34,715
€ / R	On	12/06/2015	Foreign Exchange Future			14.51670		14.52560			0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Future			14.77630		14.78580			147,763.00	10	188
€ / R	On	11/12/2015	Foreign Exchange Future			15.02880		15.03550			0.00	0	0
Total € / R Future											11,383,523.00	810	118,031
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Call			36.00000	31.303	12.10	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Put			362.30000	364.703	12.10	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Call			34.54630	30.011	12.15	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Put			370.84630	373.411	12.15	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Call			33.14790	28.770	12.19	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Put			379.44790	382.170	12.19	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			569.93650	564.540	10.55	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			20.93650	19.840	10.55	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			410.22540	403.749	10.61	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Call			8.97380	7.391	14.01	0.00	0	4,500
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			4.80400	4.000	14.69	0.00	0	7,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			53.43830	51.201	10.61	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			372.00270	365.218	10.62	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			63.00270	60.518	10.62	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			210.87090	202.927	10.69	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			151.87090	148.227	10.69	0.00	0	4,000
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Put			241.61110	237.851	11.00	0.00	0	3,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Put			1,109.97380	1,112.691	14.01	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			6.02140	4.988	14.44	0.00	0	25,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			1,247.02140	1,250.288	14.44	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			394.72020	388.121	10.61	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			55.72020	53.421	10.61	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			51.22540	49.049	10.61	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			402.43830	395.901	10.61	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			1,325.80400	1,329.300	14.69	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			0.71720	0.609	18.24	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			2,251.71720	2,255.909	18.24	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Call			140.61110	132.551	11.00	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			850.21880	847.901	12.86	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			193.17890	182.517	12.88	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			858.27890	856.017	12.88	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			176.81620	166.588	13.11	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,127.21360	1,126.409	13.70	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			197.07800	186.309	12.83	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			842.17800	839.809	12.83	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			0.00000	123.156	13.91	7,881,971.20	64,000	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			195.11880	184.400	12.86	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,321.49850	1,321.617	14.26	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			185.64250	175.190	12.98	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			890.74250	888.690	12.98	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			531.60550	516.485	10.75	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			931.91620	930.088	13.11	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			142.11360	132.909	13.70	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			245.45320	238.791	10.79	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			138.22040	129.145	13.78	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,153.32040	1,152.645	13.78	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			654.26590	638.910	10.43	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			0.00000	1,196.656	13.91	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			116.39850	108.117	14.26	0.00	0	7,100
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			159.36590	152.410	10.43	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			236.70550	229.985	10.75	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			520.35320	505.291	10.79	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			292.46560	283.345	13.80	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,166.86560	1,166.646	13.80	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			290.60260	281.509	13.82	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,175.00260	1,174.809	13.82	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			294.34400	285.197	13.78	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,158.74400	1,158.497	13.78	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			529.45370	521.874	13.38	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			993.65370	995.574	13.38	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			526.77460	519.214	13.40	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,000.97460	1,002.914	13.40	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			532.15630	524.546	13.36	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			986.35630	988.246	13.36	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			787.38100	783.339	12.81	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			819.21610	808.477	12.83	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			793.71610	789.677	12.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,385.22460	1,372.991	11.02	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			249.72460	244.191	11.02	0.00	0	5,795
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			450.65840	441.117	15.48	0.00	0	5,795
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,915.15840	1,912.317	15.48	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			826.46070	815.698	12.79	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			780.96070	776.898	12.79	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			822.88100	812.139	12.81	0.00	0	0
Total € / R Option											7,881,971.20	64,000	160,553
Total € / R											19,265,494.20	64,810	278,584
AU\$ / R	On	21/11/2014	Foreign Exchange Future			9.73420		9.72190			0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.75670		9.74210			0.00	0	12,294
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.84460		9.83330			0.00	0	15,547
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.93140		9.92220			0.00	0	3,800
AU\$ / R	On	14/09/2015	Foreign Exchange Future			10.03050		10.02020			0.00	0	600
Total AU\$ / R Future											0.00	0	32,241
AU\$ / R	On	21/11/2014	Foreign Exchange Option	9.76	Call			0.00000	0.000		0.00	0	0
AU\$ / R	On	21/11/2014	Foreign Exchange Option	9.76	Put			38.10000	25.800		0.00	0	0
AU\$ / R	On	21/11/2014	Foreign Exchange Option	9.75	Put			28.10000	15.800		0.00	0	0
AU\$ / R	On	21/11/2014	Foreign Exchange Option	9.63	Call			91.90000	104.200		0.00	0	8,000
AU\$ / R	On	21/11/2014	Foreign Exchange Option	9.63	Put			0.00000	0.000		0.00	0	0
AU\$ / R	On	21/11/2014	Foreign Exchange Option	9.74	Call			0.00000	0.000		0.00	0	0
AU\$ / R	On	21/11/2014	Foreign Exchange Option	9.74	Put			18.10000	5.800		0.00	0	0
AU\$ / R	On	21/11/2014	Foreign Exchange Option	9.75	Call			0.00000	0.000		0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			71.18150	73.795	8.26	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			179.78940	188.000	8.67	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			47.68940	41.300	8.67	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			310.28470	322.315	9.36	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			42.57070	36.774	8.76	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			187.16990	195.679	8.71	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			45.06990	38.979	8.71	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			1,008.66890	994.029	13.17	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			0.61510	0.582	13.40	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			1,058.51510	1,043.882	13.40	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			129.08150	117.095	8.26	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			17.74540	18.152	9.22	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			325.64540	311.452	9.22	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			0.76890	0.728	13.17	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			18.18470	15.615	9.36	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			194.67070	203.474	8.76	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			321.12540	308.975	9.62	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			151.33290	150.494	9.65	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			328.03290	315.894	9.65	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			157.57580	156.719	9.58	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	16/03/2015	Foreign Exchange Option	9.99	Put			314.27580	302.119	9.58	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			154.42540	153.575	9.62	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			530.85900	520.235	11.20	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			210.32330	208.898	11.22	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			538.12330	527.498	11.22	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			207.62370	206.200	11.25	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			545.42370	534.800	11.25	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			213.05900	211.635	11.20	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			301.08870	300.556	11.97	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			640.88870	630.056	11.97	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			306.89430	306.365	11.92	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			626.69430	615.865	11.92	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			303.97840	303.445	11.94	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			633.77840	622.945	11.94	0.00	0	0
Total AU\$ / R Option											0.00	0	9,005
Total AU\$ / R											0.00	0	41,246
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.95020		9.96120			0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			10.08920		10.10300			0.00	0	100
Total CAD/ R Future											0.00	0	100
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			116.61090	112.170	11.31	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			145.41090	151.970	11.31	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			112.44760	108.116	11.34	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			151.24760	157.916	11.34	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			108.40250	104.180	11.37	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			157.20250	163.980	11.37	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			243.63260	238.177	10.13	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			230.63260	238.977	10.13	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			238.77220	233.420	10.13	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			235.77220	244.220	10.13	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			234.63460	229.383	10.16	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			241.63460	250.183	10.16	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	100
CF CANDCO	On	12/12/2014	Foreign Exchange Future			14.52300		-14.57120			0.00	0	1,942
Total CF CANDO CAF C Future											0.00	0	1,942
Total CF CANDO CAF C											0.00	0	1,942
CF CANDCO	On	12/12/2014	Foreign Exchange Future			1,092.49510		1,080.77030			0.00	0	26,600

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CF CANDO CAFE Future								0.00	0	26,600
Total CF CANDO CAFE								0.00	0	26,600
CF CANDCO n 12/12/2014 Foreign Exchange Future			1,192.26930		1,180.51850			0.00	0	1,735
Total CF CANDO CAFH Future								0.00	0	1,735
Total CF CANDO CAFH								0.00	0	1,735
CF CANDCO n 12/12/2014 Foreign Exchange Future			208.57160		-208.54910			0.00	0	0
Total CF CANDO CAFJ Future								0.00	0	0
Total CF CANDO CAFJ								0.00	0	0
CF CANDCO n 12/12/2014 Foreign Exchange Future			999.46880		987.80840			0.00	0	1,871
Total CF CANDO CAFK Future								0.00	0	1,871
Total CF CANDO CAFK								0.00	0	1,871
CF CANDCO n 02/12/2014 Foreign Exchange Future			10,000.00000		10,000.00000			0.00	0	10
Total CF CANDO CAFY Future								0.00	0	10
Total CF CANDO CAFY								0.00	0	10
CF CANDCO n 19/11/2014 Foreign Exchange Future			70.89100		69.28710			0.00	0	8,000
Total CF CANDO CAGA Future								0.00	0	8,000
Total CF CANDO CAGA								0.00	0	8,000
CHF / R On 12/12/2014 Foreign Exchange Future			11.67640		11.68120			3,853,212.00	330	6,632
CHF / R On 16/03/2015 Foreign Exchange Future			11.88560		11.89260			0.00	0	2,308
Total CHF / R Future								3,853,212.00	330	8,940
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Call			22.97440	22.682	12.92	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Put			581.77440	586.282	12.92	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Call			22.11990	21.850	12.95	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Put			590.91990	595.450	12.95	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Call			21.29600	21.298	13.02	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Put			600.09600	604.898	13.02	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			90.94690	89.978	15.07	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			1,188.34690	1,194.378	15.07	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			89.90150	88.942	15.10	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			1,197.30150	1,203.342	15.10	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			88.86970	87.921	15.12	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			1,206.26970	1,212.321	15.12	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
Total CHF / R Option								0.00	0	0
Total CHF / R								3,853,212.00	330	8,940
CNH / R On 12/12/2014			1.83890		1.83750			0.00	0	0
CNH / R On 16/03/2015			1.85390		1.85280			0.00	0	0
Total CNH / R Future								0.00	0	0
CNH / R On 12/12/2014	1.76	Put			24.39430	23.282	11.07	0.00	0	0
CNH / R On 12/12/2014	1.74	Call			988.82000	1,002.186	11.65	0.00	0	0
CNH / R On 12/12/2014	1.74	Put			13.82000	13.186	11.65	0.00	0	0
CNH / R On 12/12/2014	1.75	Call			893.37700	906.534	11.36	0.00	0	0
CNH / R On 12/12/2014	1.75	Put			18.37700	17.534	11.36	0.00	0	0
CNH / R On 12/12/2014	1.76	Call			799.39430	812.281	11.07	0.00	0	0
CNH / R On 16/03/2015	1.80	Put			244.78700	239.558	10.78	0.00	0	0
CNH / R On 16/03/2015	1.81	Call			709.00630	714.242	10.80	0.00	0	0
CNH / R On 16/03/2015	1.81	Put			281.00630	275.242	10.80	0.00	0	0
CNH / R On 16/03/2015	1.79	Call			839.84510	846.147	10.76	0.00	0	0
CNH / R On 16/03/2015	1.79	Put			211.84510	207.147	10.76	0.00	0	0
CNH / R On 16/03/2015	1.80	Call			772.78700	778.559	10.78	0.00	0	0
Total CNH / R Option								0.00	0	0
Total CNH / R								0.00	0	0
KES / R On 12/12/2014			0.12480		0.12480			0.00	0	9
Total KES / R Future								0.00	0	9
Total KES / R								0.00	0	9
NGN / R On 12/12/2014			0.06680		0.06670			0.00	0	17
NGN / R On 11/12/2015			0.06320		0.06330			0.00	0	56,400
Total NGN / R Future								0.00	0	56,417
Total NGN / R								0.00	0	56,417
QUANTO €On 12/12/2014			1.24270		1.24490			0.00	0	110
QUANTO €On 16/03/2015			1.24350		1.24580			0.00	0	0
QUANTO €On 12/06/2015			1.24450		1.24670			0.00	0	200
Total QUANTO € / \$ Future								0.00	0	310
Total QUANTO € / \$								0.00	0	310
RAIN On 12/12/2014			21,080.98000		21,088.10000			0.00	0	0
Total RAIN Future								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
Total RAIN								0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Future			4.96530		4.97370			0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Future			4.94020		4.95040			0.00	0	0
Total TRY / R Future								0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.98	Call			30.63210	27.089	5.87	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.98	Put			36.93210	41.789	5.87	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.99	Call			25.62380	22.514	5.78	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.99	Put			41.92380	47.214	5.78	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	5.00	Call			21.11030	18.428	5.68	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	5.00	Put			47.41030	53.128	5.68	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	4.99	Call			58.06750	53.807	6.57	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	4.99	Put			97.66750	103.607	6.57	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.00	Call			54.71930	50.714	6.63	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.00	Put			104.31930	110.514	6.63	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.01	Call			51.55230	47.798	6.70	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.01	Put			111.15230	117.598	6.70	0.00	0	0
Total TRY / R Option								0.00	0	0
Total TRY / R								0.00	0	0
ZMW / R On 12/12/2014 Foreign Exchange Future			1.75710		1.75270			0.00	0	13
Total ZMW / R Future								0.00	0	13
Total ZMW / R								0.00	0	13
Total Futures								308 181 928.30	25,075	1,490,743
Total Options								24 325 369.22	211,592	2,048,326
Grand Total:								332,507,297.52	236,667	3,539,069