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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 10/12/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 10/12/2014 Foreign Exchange Future			11.54760		11.41810			9,238,080.00	800	0
\$ / R On 11/12/2014 Foreign Exchange Future			11.54940		11.41810			46,197,600.00	4,000	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			11.54940		11.41810			810,155,761.80	70,147	323,496
\$ / R On 15/12/2014 Foreign Exchange Future			11.55300		11.42270			0.00	0	0
\$ / R On 17/12/2014 Foreign Exchange Future			11.55510		11.42440			0.00	0	0
\$ / R On 19/12/2014 Foreign Exchange Future			11.55730		11.42890			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.56290		11.43750			0.00	0	440
\$ / R On 05/01/2015 Foreign Exchange Future			11.59400		11.46560			0.00	0	0
\$ / R On 28/01/2015 Foreign Exchange Future			11.64180		11.51110			0.00	0	3,432
\$ / R On 30/01/2015 Foreign Exchange Future			11.64560		11.51490			0.00	0	0
\$ / R On 25/02/2015 Foreign Exchange Future			11.69600		11.56440			0.00	0	2,671
\$ / R On 26/02/2015 Foreign Exchange Future			11.69790		11.56640			0.00	0	0
\$ / R On 27/02/2015 Foreign Exchange Future			11.69980		11.56830			0.00	0	1,263
\$ / R On 16/03/2015 Foreign Exchange Future			11.73300		11.60120			4,274,108,973.00	364,281	882,568
\$ / R On 27/03/2015 Foreign Exchange Future			11.75520		11.62310			0.00	0	2,685
\$ / R On 01/04/2015 Foreign Exchange Future			11.76530		11.63300			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.81980		11.68660			0.00	0	2,700
\$ / R On 27/05/2015 Foreign Exchange Future			11.87840		11.74420			0.00	0	1,625
\$ / R On 12/06/2015 Foreign Exchange Future			11.91070		11.77600			123,132,816.60	10,338	49,050
\$ / R On 26/06/2015 Foreign Exchange Future			11.93950		11.80450			0.00	0	1,636
\$ / R On 29/07/2015 Foreign Exchange Future			12.00760		11.87150			0.00	0	250

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			12.06730		11.93050			0.00	0	250
\$ / R	On	14/09/2015	Foreign Exchange Future			12.10450		11.96720			0.00	0	5,174
\$ / R	On	28/09/2015	Foreign Exchange Future			12.13360		11.99620			0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Future			12.19610		12.05840			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.25440		12.11640			0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Future			12.28780		12.14960			0.00	0	35,582
\$ / R	On	21/12/2015	Foreign Exchange Future			12.30880		12.17090			0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Future			12.48680		12.34980			0.00	0	0
Total \$ / R Future											5,262,833,231.40	449,566	1,317,822
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			638.11290	767.600	13.99	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			0.01290	0.000	13.99	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			349.46690	479.491	27.97	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			1.36690	0.091	27.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			2,328.10000	2,459.400	22.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			0.00000	0.000	22.25	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,858.10000	1,989.400	27.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			0.00000	0.000	27.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,868.10000	2,999.400	22.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.00000	0.000	22.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,418.10000	2,549.400	22.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			0.00000	0.000	22.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,538.10000	1,669.400	32.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			0.00000	0.000	32.64	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,978.10000	2,109.400	25.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			0.00000	0.000	25.38	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,918.10000	2,049.400	26.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			0.00000	0.000	26.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			1,318.10110	1,449.400	36.27	0.00	0	2,995
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			0.00110	0.000	36.27	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,818.10000	1,949.400	28.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			0.00000	0.000	28.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,638.10000	1,769.400	30.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			0.00000	0.000	30.99	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			1,068.13380	1,199.410	40.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			0.03380	0.010	40.39	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,418.10010	1,549.400	34.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			0.00010	0.000	34.62	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,368.10040	1,499.400	35.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			0.00040	0.000	35.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			1,018.14630	1,149.425	41.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			0.04630	0.025	41.20	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			1,118.12480	1,249.403	39.57	0.00	0	2,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			0.02480	0.003	39.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			1,078.13170	1,209.408	40.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			0.03170	0.008	40.23	0.00	0	2,490

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	10.49	Call			928.18260	1,059.428	38.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			0.08260	0.028	38.33	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			1,058.13600	1,189.412	40.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			0.03600	0.012	40.56	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			1,038.14080	1,169.417	40.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			0.04080	0.017	40.89	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			868.22280	999.430	36.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			0.12280	0.030	36.41	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			978.15970	1,109.426	39.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			0.05970	0.026	39.92	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			968.16370	1,099.427	39.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			0.06370	0.027	39.60	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			718.44280	849.438	31.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			0.34280	0.038	31.62	0.00	0	22,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			918.18820	1,049.428	38.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			0.08820	0.028	38.01	0.00	0	44,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			898.20060	1,029.429	37.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			0.10060	0.029	37.37	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			668.58800	799.441	30.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			0.48800	0.041	30.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			818.27190	949.433	34.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			0.17190	0.033	34.81	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			788.31100	919.434	33.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			0.21100	0.034	33.86	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Call			608.85090	739.446	28.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Put			0.75090	0.046	28.11	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			688.52340	819.440	30.66	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			0.42340	0.040	30.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			678.55450	809.441	30.34	0.00	0	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			0.45450	0.041	30.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			569.10500	699.450	26.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			1.00500	0.050	26.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			638.70480	769.444	29.07	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			0.60480	0.044	29.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			618.79850	749.446	28.43	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			0.69850	0.045	28.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			489.75060	619.461	24.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			1.65060	0.061	24.28	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			598.90740	729.447	27.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			0.80740	0.047	27.79	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			588.96840	719.448	27.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			0.86840	0.048	27.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			460.10220	589.471	23.46	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			2.00220	0.070	23.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			559.16830	689.451	26.51	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			1.06830	0.051	26.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			519.46620	649.456	25.23	0.00	0	13,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			1.36620	0.056	25.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			362.02540	489.604	21.80	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			3.92540	0.204	21.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Call			479.85960	609.462	23.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Put			1.75960	0.062	23.96	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			469.97660	599.464	23.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			1.87660	0.064	23.64	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			323.30310	449.717	21.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			5.20310	0.317	21.14	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			420.70680	549.507	22.80	0.00	0	30,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			2.60680	0.107	22.80	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.04	Call			381.51860	509.565	22.14	0.00	0	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.04	Put			3.41860	0.165	22.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			275.57030	399.953	20.31	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			7.47030	0.554	20.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			352.30920	479.628	21.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			4.20920	0.228	21.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Call			332.94600	459.684	21.31	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Put			4.84600	0.284	21.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.26	Call			175.17180	291.338	18.48	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.26	Put			17.07180	1.938	18.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			313.68890	439.754	20.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			5.58890	0.354	20.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Call			294.55620	419.842	20.64	0.00	0	11,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Put			6.45620	0.442	20.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Call			117.34540	223.739	17.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Put			29.24540	4.339	17.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			228.92760	350.375	19.48	0.00	0	2,931
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			10.82760	0.975	19.48	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Call			183.91500	301.128	18.65	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Put			15.81500	1.728	18.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			67.96000	159.034	16.16	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			49.86000	9.634	16.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Call			141.31320	252.472	17.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Put			23.21320	3.072	17.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.31	Call			133.17160	242.847	17.65	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.31	Put			25.07160	3.447	17.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			22.87000	46.322	13.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			154.77000	46.922	13.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			109.68270	214.267	17.16	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			31.58270	4.867	17.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.39	Call			74.34510	168.007	16.33	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.39	Put			46.24510	8.606	16.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			11.90470	19.795	15.56	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			233.80470	110.395	15.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Call			44.27510	108.091	15.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Put			86.17510	18.691	15.16	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			33.03950	77.929	14.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			114.93950	28.529	14.50	0.00	0	600
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			2.77120	2.655	20.19	0.00	0	38,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Put			444.67120	313.255	20.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			14.76410	26.378	14.93	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			206.66410	86.978	14.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			12.78600	21.786	15.35	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			224.68600	102.386	15.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			1.64090	1.292	22.08	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			533.54090	401.892	22.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Call			5.57540	6.999	17.88	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Put			337.47540	207.599	17.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Call			4.57860	5.326	18.51	0.00	0	4,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Put			366.47860	235.926	18.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			0.64310	0.453	25.24	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			682.54310	551.053	25.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Call			2.18400	1.911	21.03	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Put			484.08400	352.511	21.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Call			1.73630	1.394	21.87	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Put			523.63630	391.994	21.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			0.08060	0.025	31.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,081.98060	950.626	31.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			1.18960	0.892	23.14	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			583.08960	451.492	23.14	0.00	0	397
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			1.11670	0.830	23.35	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			593.01670	461.430	23.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			0.02120	0.007	48.15	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			1,821.92120	1,690.606	48.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			0.22240	0.111	28.39	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			872.12240	740.711	28.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			0.21120	0.103	28.54	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			882.11120	750.703	28.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			0.11100	0.029	77.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			2,782.01100	2,650.629	77.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			0.02780	0.007	42.10	0.00	0	36,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,581.92780	1,450.607	42.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			0.02580	0.007	43.62	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			1,641.92580	1,510.606	43.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.39920	0.088	100.00	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,422.29920	3,290.688	100.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			0.02080	0.007	48.66	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			1,841.92080	1,710.606	48.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			0.01630	0.007	57.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,181.91630	2,050.607	57.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,968.10000	3,099.400	22.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.00000	0.000	22.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,918.10000	3,049.400	22.26	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.00000	0.000	22.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			0.12110	0.031	78.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			2,812.02110	2,680.631	78.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,418.10000	3,549.400	22.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.00000	0.000	22.26	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			623.80390	753.430	22.19	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			1.10390	0.430	22.19	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.12	Call			312.87730	436.612	18.30	0.00	0	13,000
\$ / R	On	15/12/2014	Foreign Exchange Option	11.12	Put			10.17730	3.611	18.30	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Call			285.19570	407.372	17.87	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Put			12.49570	4.372	17.87	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Call			2.70060	3.189	17.36	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Put			570.00060	440.189	17.36	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			0.02210	0.010	39.88	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,377.32210	2,247.010	39.88	0.00	0	0
\$ / R	On	17/12/2014	Foreign Exchange Option	11.42	Call			0.00000	170.617	13.69	0.00	0	0
\$ / R	On	17/12/2014	Foreign Exchange Option	11.42	Put			0.00000	35.517	13.69	53,275.50	1,500	1,500
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Call			292.05410	406.744	15.54	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Put			23.15410	9.444	15.54	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Call			164.78370	261.991	14.30	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Put			55.88370	24.691	14.30	0.00	0	10,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.65	Call			0.00000	72.332	12.64	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.65	Put			0.00000	159.432	12.64	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.68	Call			0.00000	63.264	12.83	316,318.00	5,000	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.68	Put			0.00000	180.364	12.83	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			3,137.50000	3,262.900	20.14	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	20.14	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			273.40910	380.222	14.17	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			35.90910	17.322	14.17	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.40	Call			0.00000	211.675	12.94	1,058,373.50	5,000	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.40	Put			0.00000	48.775	12.94	0.00	0	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.28	Call			257.56140	352.759	11.88	0.00	0	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.28	Put			71.96140	38.759	11.88	0.00	0	2,000
\$ / R	On	05/01/2015	Foreign Exchange Option	11.40	Call			184.54390	261.946	11.82	0.00	0	2,000
\$ / R	On	05/01/2015	Foreign Exchange Option	11.40	Put			118.94390	67.946	11.82	0.00	0	2,000
\$ / R	On	05/01/2015	Foreign Exchange Option	11.04	Call			444.98590	563.934	12.00	0.00	0	5,000
\$ / R	On	05/01/2015	Foreign Exchange Option	11.04	Put			19.38590	9.934	12.00	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.45	Call			241.94410	315.090	12.15	0.00	0	250
\$ / R	On	28/01/2015	Foreign Exchange Option	11.45	Put			180.84410	123.290	12.15	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			1.52160	1.277	21.04	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			2,760.42160	2,629.477	21.04	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			728.82700	854.128	12.83	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			17.72700	12.328	12.83	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.15	Call			428.69200	531.532	11.66	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.15	Put			67.59200	39.732	11.66	0.00	0	250
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			392.79220	491.177	11.74	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			81.69220	49.376	11.74	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	28/01/2015	Foreign Exchange Option	8.30	Call			3,211.12170	3,341.819	24.62	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.02170	0.019	24.62	0.00	0	0
\$ / R	On	30/01/2015	Foreign Exchange Option	11.62	Call			178.49470	229.774	12.49	0.00	0	10,000
\$ / R	On	30/01/2015	Foreign Exchange Option	11.62	Put			283.59470	204.174	12.49	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			3.49740	5.400	20.87	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			2,939.09740	2,809.400	20.87	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			793.79130	916.517	12.00	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			29.39130	20.517	12.00	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Call			509.23820	609.391	11.74	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Put			94.83820	63.391	11.74	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Call			258.00150	318.362	12.54	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Put			293.60150	222.362	12.54	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			512.20840	612.168	11.75	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			95.80840	64.268	11.75	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,266.48940	3,397.974	21.61	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.08940	0.074	21.61	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			467.45000	561.861	11.89	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			119.15000	82.061	11.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			1.09690	1.040	19.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,508.72710	1,384.176	17.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			24.77430	25.568	21.74	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,623.57430	2,492.568	21.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,601.34990	3,733.106	22.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.14990	0.106	22.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,602.29690	2,734.040	19.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,102.17440	982.404	16.07	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Call			75.49900	84.665	16.89	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Put			1,294.29900	1,171.665	16.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,103.65460	2,235.346	17.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			2.45460	2.346	17.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			59.92710	67.176	17.74	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			584.19140	484.258	13.76	0.00	0	598
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			104.65910	118.933	15.64	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			1,003.45910	885.933	15.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.06410	0.084	26.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,398.86410	7,267.084	26.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			93.37440	105.404	16.07	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			278.36850	213.389	12.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			307.20150	370.154	12.53	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			306.00150	237.154	12.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			62.92920	70.714	17.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,461.72920	1,337.714	17.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			185.39140	217.258	13.76	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			232.05190	174.185	12.25	0.00	0	14,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			353.28230	424.039	12.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			252.08230	191.039	12.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			96.28490	108.890	15.95	0.00	0	50,000

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	12.58	Put			1,075.08490	955.891	15.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			329.56850	396.389	12.43	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			161.04690	115.930	11.93	0.00	0	1,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			404.89680	483.623	12.13	0.00	0	150
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			203.69680	150.623	12.13	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			223.34040	263.283	13.20	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			472.14040	380.283	13.20	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			373.25190	447.185	12.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			72.39580	51.613	11.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Call			512.32630	605.224	11.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Put			131.12630	92.224	11.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			334.20110	401.806	12.41	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			273.00110	208.806	12.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			462.24690	548.930	11.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			65.86860	47.252	11.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			668.94710	781.673	11.67	0.00	0	25,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			67.74710	48.673	11.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Call			394.12050	471.246	12.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Put			212.92050	158.246	12.17	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			653.59580	764.613	11.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			36.12400	25.162	11.72	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			838.49230	959.013	11.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			37.29230	26.013	11.72	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Call			493.10850	583.698	11.83	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Put			141.90850	100.698	11.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			677.06860	790.252	11.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			13.65150	10.992	12.20	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			928.08560	1,051.489	11.75	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			26.88560	18.489	11.75	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			661.23890	773.126	11.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			70.03890	50.126	11.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			847.32400	968.162	11.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			6.00670	5.622	14.15	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,289.84680	1,420.980	13.11	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			8.64680	7.980	13.11	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			751.93400	868.910	11.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			50.73400	35.910	11.69	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			1,104.85150	1,233.992	12.20	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,114.34540	1,243.803	12.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			13.14540	10.803	12.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			882.94260	1,004.983	11.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			31.74260	21.983	11.74	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,507.20670	1,638.622	14.15	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			332.31990	395.144	12.58	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			319.21990	249.944	12.58	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			261.76650	305.681	13.06	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			448.66650	360.481	13.06	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	27/03/2015	Foreign Exchange Option	14.85	Call			28.26180	27.491	24.50	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			116.21090	81.709	11.68	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,255.16180	3,122.291	24.50	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			866.65420	986.489	11.83	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			43.55420	31.289	11.83	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			667.91820	776.805	11.73	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			84.81820	61.605	11.73	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			589.31090	686.909	11.68	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			567.27900	662.279	11.76	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			134.27900	96.979	11.76	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			169.18030	193.665	14.54	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			776.18030	668.365	14.54	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			49.93750	50.119	25.35	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,513.33750	3,380.320	25.35	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			943.79860	1,062.880	11.84	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			57.19860	43.080	11.84	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			665.63200	766.648	11.63	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			129.03200	96.848	11.63	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			275.65400	313.933	13.56	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			589.05400	494.133	13.56	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			63.40650	68.726	25.92	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,799.20650	3,670.326	25.92	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			731.56980	836.431	11.60	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			137.36980	108.031	11.60	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			364.33630	410.578	13.10	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			90.73100	70.701	11.73	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			520.13630	432.178	13.10	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			279.79670	312.751	14.11	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			745.59670	644.351	14.11	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,011.43010	1,130.586	11.81	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			67.23010	52.186	11.81	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			894.93100	1,009.101	11.73	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			899.93280	1,013.134	11.71	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			103.93280	82.434	11.71	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			883.98920	996.462	11.70	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			107.98920	85.762	11.70	0.00	0	75,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			821.43930	930.858	11.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,816.03750	1,691.806	17.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,108.59240	1,229.569	11.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			62.59240	48.869	11.84	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,091.31500	1,211.757	11.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			65.31500	51.057	11.83	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,400.49790	1,281.677	16.51	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,048.53600	1,167.574	11.80	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			72.53600	56.874	11.80	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			152.89730	166.234	17.16	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,596.89730	1,475.534	17.16	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	13.46	Call			132.03750	142.506	17.84	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			462.33440	382.075	12.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			238.04280	262.468	15.14	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			1,022.04280	911.768	15.14	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			226.46090	249.179	15.36	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			1,080.46090	968.479	15.36	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			176.49790	192.377	16.51	0.00	0	70,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			339.55740	272.470	12.29	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			435.62320	491.560	12.77	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			449.62320	370.860	12.77	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			431.96240	487.146	12.80	243,573.00	500	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			455.96240	376.446	12.80	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			428.33440	482.775	12.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			240.64770	185.918	11.79	0.00	0	8,300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			589.73510	666.556	11.92	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			263.73510	205.856	11.92	0.00	0	2,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			563.93410	637.637	12.04	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			287.93410	226.937	12.04	453,874.20	2,000	3,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			515.55740	583.170	12.29	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			125.43930	100.158	11.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			806.12170	914.736	11.65	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			130.12170	104.036	11.65	416,142.80	4,000	1,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			673.87560	760.234	11.54	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			197.87560	149.534	11.54	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			616.64770	696.618	11.79	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			280.28550	309.007	14.77	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			935.78550	829.507	14.77	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			66.64000	71.261	25.41	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,142.14000	4,011.761	25.41	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,081.31970	1,199.673	11.77	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			76.81970	60.173	11.77	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			803.30470	907.854	11.60	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			148.80470	118.354	11.60	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			880.49410	985.408	11.61	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			158.99410	127.808	11.61	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			287.96020	315.380	15.38	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			1,126.46020	1,017.780	15.38	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			76.91070	88.178	25.37	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,355.41070	4,230.578	25.37	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,155.49440	1,272.957	11.60	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			83.99440	65.357	11.60	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			81.81480	92.570	25.14	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,651.31480	4,525.270	25.14	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,218.35250	1,338.301	11.56	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			87.85250	71.001	11.56	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			947.20790	1,050.534	11.55	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			166.70790	133.234	11.55	0.00	0	250

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 Option	12.97	Call			289.01210	315.013	15.96	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,328.51210	1,217.713	15.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			167.43360	173.991	20.16	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,780.23360	2,649.491	20.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			407.40170	444.694	14.55	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			940.20170	840.194	14.55	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			301.73070	328.133	16.12	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,394.53070	1,283.633	16.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			195.04510	211.926	18.56	6,357,786.00	30,000	85,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			2,227.84510	2,107.426	18.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			765.41430	840.761	11.67	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			298.21430	236.262	11.67	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			760.25090	835.079	11.69	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			303.05090	240.578	11.69	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			550.66540	603.616	13.11	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			583.46540	499.116	13.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,098.22210	1,207.952	11.43	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			131.02210	103.452	11.43	1,034,518.00	10,000	34,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			887.87990	985.804	11.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			210.67990	171.304	11.57	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			770.61660	847.334	11.66	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			293.41660	232.835	11.66	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,469.33840	1,596.213	11.90	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			62.13840	51.713	11.90	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,433.08300	1,559.428	11.83	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			65.88300	54.928	11.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,113.65660	1,224.133	11.42	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			126.45660	99.633	11.42	0.00	0	24,142
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,287.08670	1,409.605	11.51	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			90.88670	76.004	11.51	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,017.32330	1,121.344	11.48	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			171.12330	137.744	11.48	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			291.49710	316.340	16.62	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,565.29710	1,452.740	16.62	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			89.44980	104.478	25.08	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,893.24980	4,770.878	25.08	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,082.23670	1,186.995	11.42	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			173.83670	140.895	11.42	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			294.43210	317.505	17.16	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,796.03210	1,681.405	17.16	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			102.22270	117.078	24.81	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,023.82270	4,900.978	24.81	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,353.55680	1,477.482	11.53	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			95.15680	81.382	11.53	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			101.09910	114.745	24.81	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,434.69910	5,310.345	24.81	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,414.30980	1,539.017	11.48	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			97.90980	84.617	11.48	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,141.09650	1,247.031	11.34	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			174.69650	142.631	11.34	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			297.05250	318.111	17.69	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			2,030.65250	1,913.711	17.69	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			371.57620	397.342	16.62	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,661.97620	1,549.542	16.62	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			0.00000	1,102.376	11.59	1,319,544.55	1,197	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			0.00000	214.576	11.59	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			426.55660	456.690	15.76	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,376.95660	1,268.890	15.76	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,323.25480	1,443.672	11.32	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			123.65480	105.872	11.32	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			409.29640	437.758	16.01	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,459.69640	1,349.958	16.01	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,285.03130	1,401.225	11.28	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			135.43130	113.425	11.28	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,139.47860	1,244.876	11.39	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			189.87860	157.076	11.39	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			0.00000	476.997	15.50	1,141,929.86	2,394	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			0.00000	1,189.197	15.50	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,013.51140	3,152.209	14.92	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			13.91140	14.409	14.92	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,963.76350	3,102.469	14.72	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			14.16350	14.669	14.72	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,914.02000	3,052.733	14.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			14.42000	14.933	14.53	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,198.22960	1,305.534	11.37	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			177.32960	146.735	11.37	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			298.08380	317.078	18.22	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,277.18380	2,158.278	18.22	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			95.43110	109.959	24.62	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,794.53110	5,671.159	24.62	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,473.36480	1,596.356	11.46	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			102.46480	87.556	11.46	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,205.38160	1,313.105	11.36	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			174.48160	144.305	11.36	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			887.91330	942.780	12.91	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			598.11330	515.980	12.91	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			895.67020	951.231	12.86	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			585.87020	504.431	12.86	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			891.77610	946.989	12.88	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			591.97610	510.189	12.88	0.00	0	0
Total \$ / R Option											12,395,335.41	61,591	2,254,151

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total \$ / R								5,275,228,566.81	511,157	3,571,973
\$ / R MAXI On 12/12/2014			Foreign Exchange Future	11.54940	11.41810			3,141,436.80	272	1,319
\$ / R MAXI On 16/03/2015			Foreign Exchange Future	11.73300	11.60120			5,796,102.00	494	1,248
\$ / R MAXI On 12/06/2015			Foreign Exchange Future	11.91070	11.77600			0.00	0	98
\$ / R MAXI On 14/09/2015			Foreign Exchange Future	12.10450	11.96720			0.00	0	25
\$ / R MAXI On 11/12/2015			Foreign Exchange Future	12.28780	12.14960			0.00	0	0
Total \$ / R MAXI Future								8,937,538.80	766	2,690
\$ / R MAXI On 12/12/2014	11.36	Call	Foreign Exchange Option		9,491.53840	19,551.958	16.82	0.00	0	0
\$ / R MAXI On 12/12/2014	11.36	Put	Foreign Exchange Option		3,681.53840	611.958	16.82	0.00	0	0
\$ / R MAXI On 12/12/2014	10.72	Call	Foreign Exchange Option		69,849.45170	82,943.926	30.98	0.00	0	0
\$ / R MAXI On 12/12/2014	10.72	Put	Foreign Exchange Option		39.45170	3.926	30.98	0.00	0	0
\$ / R MAXI On 12/12/2014	11.34	Call	Foreign Exchange Option		10,968.26750	21,426.710	17.16	0.00	0	0
\$ / R MAXI On 12/12/2014	11.34	Put	Foreign Exchange Option		3,158.26750	486.710	17.16	0.00	0	0
\$ / R MAXI On 12/12/2014	11.35	Call	Foreign Exchange Option		10,220.21380	20,485.823	16.99	0.00	0	0
\$ / R MAXI On 12/12/2014	11.35	Put	Foreign Exchange Option		3,410.21380	545.823	16.99	0.00	0	0
\$ / R MAXI On 16/03/2015	11.28	Put	Foreign Exchange Option		15,321.58670	10,966.933	11.89	0.00	0	0
\$ / R MAXI On 16/03/2015	11.09	Call	Foreign Exchange Option		60,159.92990	70,603.202	11.64	0.00	0	0
\$ / R MAXI On 16/03/2015	11.09	Put	Foreign Exchange Option		9,039.92990	6,303.202	11.64	0.00	0	0
\$ / R MAXI On 16/03/2015	11.10	Call	Foreign Exchange Option		59,439.05080	69,781.261	11.64	0.00	0	0
\$ / R MAXI On 16/03/2015	11.10	Put	Foreign Exchange Option		9,319.05080	6,481.261	11.64	0.00	0	0
\$ / R MAXI On 16/03/2015	11.11	Call	Foreign Exchange Option		58,723.94560	68,963.370	11.64	0.00	0	0
\$ / R MAXI On 16/03/2015	11.11	Put	Foreign Exchange Option		9,603.94560	6,663.369	11.64	0.00	0	0
\$ / R MAXI On 16/03/2015	11.28	Call	Foreign Exchange Option		47,441.58670	56,266.933	11.89	0.00	0	420
\$ / R MAXI On 12/06/2015	11.29	Put	Foreign Exchange Option		19,384.99900	14,695.437	11.55	0.00	0	0
\$ / R MAXI On 12/06/2015	11.30	Call	Foreign Exchange Option		67,387.55960	76,023.398	11.54	0.00	0	0
\$ / R MAXI On 12/06/2015	11.30	Put	Foreign Exchange Option		19,787.55960	14,953.398	11.54	0.00	0	0
\$ / R MAXI On 12/06/2015	11.31	Call	Foreign Exchange Option		66,794.47500	75,364.697	11.57	0.00	0	0
\$ / R MAXI On 12/06/2015	11.31	Put	Foreign Exchange Option		20,194.47500	15,294.697	11.57	0.00	0	0
\$ / R MAXI On 12/06/2015	11.29	Call	Foreign Exchange Option		67,984.99900	76,765.437	11.55	0.00	0	0
\$ / R MAXI On 14/09/2015	11.70	Call	Foreign Exchange Option		66,925.08600	73,478.036	12.24	0.00	0	0
\$ / R MAXI On 14/09/2015	11.70	Put	Foreign Exchange Option		40,205.08600	33,028.036	12.24	0.00	0	0
\$ / R MAXI On 14/09/2015	11.71	Call	Foreign Exchange Option		66,482.48670	72,989.223	12.27	0.00	0	0
\$ / R MAXI On 14/09/2015	11.71	Put	Foreign Exchange Option		40,762.48670	33,539.223	12.27	0.00	0	0
\$ / R MAXI On 14/09/2015	11.69	Call	Foreign Exchange Option		67,371.18170	73,970.632	12.21	0.00	0	0
\$ / R MAXI On 14/09/2015	11.69	Put	Foreign Exchange Option		39,651.18170	32,520.632	12.21	0.00	0	0
\$ / R MAXI On 11/12/2015	11.84	Call	Foreign Exchange Option		77,995.85910	84,325.933	12.31	0.00	0	0
\$ / R MAXI On 11/12/2015	11.84	Put	Foreign Exchange Option		47,035.85910	39,545.933	12.31	0.00	0	0
\$ / R MAXI On 11/12/2015	11.85	Call	Foreign Exchange Option		77,582.59740	83,868.953	12.34	0.00	0	0
\$ / R MAXI On 11/12/2015	11.85	Put	Foreign Exchange Option		47,622.59740	40,088.953	12.34	0.00	0	0
\$ / R MAXI On 11/12/2015	11.86	Call	Foreign Exchange Option		77,171.95140	83,415.315	12.37	0.00	0	0
\$ / R MAXI On 11/12/2015	11.86	Put	Foreign Exchange Option		48,211.95140	40,635.315	12.37	0.00	0	0
Total \$ / R MAXI Option								0.00	0	420

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI											8,937,538.80	766	3,110
£ / R	On	12/12/2014	Foreign Exchange Future			18.12200		17.88220			53,985,438.00	2,979	38,296
£ / R	On	23/01/2015	Foreign Exchange Future			18.24760		18.00860			0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Future			18.39810		18.15680			64,522,136.70	3,507	31,400
£ / R	On	12/06/2015	Foreign Exchange Future			18.66290		18.41740			0.00	0	3,250
£ / R	On	14/09/2015	Foreign Exchange Future			18.95570		18.70570			0.00	0	695
£ / R	On	11/12/2015	Foreign Exchange Future			19.23610		18.98540			0.00	0	0
Total £ / R Future											118,507,574.70	6,486	73,641
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Call			0.08050	0.047	26.61	0.00	0	5,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Put			1,457.88050	1,218.046	26.61	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			334.42690	563.233	19.31	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			12.22690	1.233	19.31	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			3.29170	4.862	17.00	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			343.60910	573.152	19.43	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			11.40910	1.152	19.43	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.35	Call			534.88040	772.311	21.84	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.35	Put			2.68040	0.311	21.84	0.00	0	10,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Call			0.14540	0.080	24.67	0.00	0	16,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Put			1,307.94540	1,068.080	24.67	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Call			437.80640	672.590	20.63	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Put			5.60640	0.590	20.63	0.00	0	2,500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			352.84230	583.076	19.55	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			10.64230	1.076	19.55	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			621.09170	382.862	17.00	0.00	0	500
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			3.68010	4.220	17.71	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			3,035.08010	2,796.620	17.71	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			2.16030	2.151	19.41	0.00	0	6,336
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,693.56030	3,454.551	19.41	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			2.16570	2.111	19.46	0.00	0	6,938
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,713.56570	3,474.511	19.46	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			50.91680	73.633	13.22	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,132.31680	916.033	13.22	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			50.10250	72.349	13.24	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,141.50250	924.749	13.24	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			49.30050	71.088	13.25	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,150.70050	933.488	13.25	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			216.89380	310.545	11.74	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			428.29380	282.945	11.74	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			137.50880	200.269	12.19	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			628.90880	452.669	12.19	0.00	0	6,336
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			110.44580	161.934	12.42	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			731.84580	544.333	12.42	0.00	0	6,938
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Put			1,262.84940	1,061.358	13.77	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			163.33480	201.993	13.84	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,296.53480	1,093.893	13.84	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			161.79350	200.169	13.86	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,304.99350	1,102.069	13.86	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,057.73420	865.141	13.30	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			160.26700	198.271	13.88	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,313.46700	1,110.171	13.88	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Call			117.43810	144.927	14.40	0.00	0	21,000
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Put			1,600.63810	1,386.827	14.40	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Call			169.64940	209.458	13.77	0.00	0	5,000
£ / R	On	16/03/2015	Foreign Exchange Option	16.72	Call			1,486.84510	1,717.150	12.95	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	16.72	Put			50.04510	39.050	12.95	0.00	0	25,000
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Call			1,232.79380	1,455.087	12.36	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Put			75.99380	56.987	12.36	0.00	0	5,592
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			214.53420	263.241	13.30	0.00	0	570
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			957.15280	788.932	13.02	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			521.56370	598.336	13.03	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			964.16370	795.436	13.03	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			527.55600	605.349	13.00	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			950.15600	782.449	13.00	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			524.55280	601.832	13.02	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,726.07630	7,975.999	18.94	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.37630	0.299	18.94	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			744.76250	834.871	12.54	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			979.06250	819.171	12.54	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			741.46040	830.945	12.56	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			985.76040	825.245	12.56	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			738.18240	827.184	12.57	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			992.48240	831.484	12.57	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			735.23620	609.090	12.36	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,216.18280	1,340.224	12.38	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			740.78280	614.124	12.38	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,225.10150	1,350.184	12.35	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			729.70150	604.084	12.35	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,220.63620	1,345.190	12.36	0.00	0	0
Total £ / R Option											0.00	0	136,920
Total £ / R											118,507,574.70	6,486	210,561
¥ / R	On	12/12/2014	Foreign Exchange Future			0.09721		0.09581			291.63	3	3,286
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09888		0.09747			0.00	0	550
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10049		0.09905			0.00	0	15,006
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10229		0.10083			0.00	0	0
Total ¥ / R Future											291.63	3	18,842
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			0.57730	1.446	19.73	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			419.77730	280.346	19.73	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	0.11	Call			0.00240	0.002	41.10	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			1,419.20240	1,278.902	41.10	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			0.00230	0.002	68.84	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			2,419.20230	2,278.902	68.84	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			782.36340	906.886	12.47	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			35.16340	18.887	12.47	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			179.73090	221.074	13.44	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			432.53090	333.074	13.44	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			39.64190	48.585	16.99	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,292.44190	1,160.585	16.99	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			978.92820	1,101.050	13.20	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			74.02820	52.450	13.20	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			358.76170	415.780	13.78	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			453.86170	367.180	13.78	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			138.71920	160.005	16.71	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,233.81920	1,111.405	16.71	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,219.44510	1,340.403	15.10	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			136.64510	111.003	15.10	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			602.72750	671.595	15.61	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			519.92750	442.195	15.61	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			307.14190	343.374	17.83	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,224.34190	1,113.974	17.83	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											291.63	3	18,842
€ / R	On	12/12/2014	Foreign Exchange Future			14.33290		14.15200			42,769,373.60	2,984	53,881
€ / R	On	23/02/2015	Foreign Exchange Future			14.52190		14.34060			0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Future			14.57000		14.38860			30,378,450.00	2,085	49,725
€ / R	On	01/06/2015	Foreign Exchange Future			14.77290		14.58860			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			14.80210		14.61740			0.00	0	8,709
€ / R	On	14/09/2015	Foreign Exchange Future			15.06270		14.87480			0.00	0	200
€ / R	On	11/12/2015	Foreign Exchange Future			15.31740		15.12880			0.00	0	0
Total € / R Future											73,147,823.60	5,069	112,515
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			652.36230	832.903	21.06	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			0.36230	0.003	21.06	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			463.72840	642.992	20.88	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			1.72840	0.092	20.88	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			2.62090	0.141	20.12	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.90	Call			261.84840	433.498	17.69	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Put			65.68580	7.425	13.89	0.00	0	3,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Call			0.27270	0.011	21.08	0.00	0	4,500
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			1.87840	0.100	20.73	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			444.04140	623.009	20.57	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			2.04140	0.109	20.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			414.62090	593.041	20.12	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			1,218.08050	1,037.107	25.37	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			0.02430	0.002	42.36	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.90	Put			9.84840	0.598	17.69	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			182.25210	344.336	16.32	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			20.25210	1.436	16.32	0.00	0	4,000
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Call			67.68580	190.325	13.89	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			453.87840	633.000	20.73	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			2,148.02430	1,967.102	42.36	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Put			998.27270	817.111	21.08	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			0.12430	0.008	23.81	0.00	0	25,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			1,138.12430	957.108	23.81	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			0.08050	0.007	25.37	0.00	0	7,000
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Call			500.40550	628.445	11.16	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Put			149.80550	96.545	11.16	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Call			494.12890	621.102	11.17	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Put			153.52890	99.201	11.17	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Call			487.90610	613.810	11.18	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Put			157.30610	101.910	11.18	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Call			285.69370	365.187	11.70	0.00	0	2,000
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Put			355.09370	253.287	11.70	0.00	0	2,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			191.92260	232.142	13.03	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			753.32260	612.142	13.03	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			181.75700	219.342	13.16	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			550.73240	675.837	11.31	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			182.13240	125.837	11.31	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			135.63720	160.393	13.90	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			194.03150	234.795	13.00	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			745.43150	604.795	13.00	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			189.83930	229.521	13.05	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			761.23930	619.521	13.05	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			125.14210	147.200	14.12	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			793.15700	649.342	13.16	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			172.19170	207.291	13.29	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			833.59170	687.291	13.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			139.84430	165.790	13.82	0.00	0	7,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			1,001.24430	845.790	13.82	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			1,025.92290	1,196.916	11.30	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,027.03720	870.393	13.90	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			131.58080	155.240	13.98	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,052.98080	895.240	13.98	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			108.79920	72.100	11.03	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			563.07940	690.082	11.28	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			174.47940	120.082	11.28	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			1,096.54210	937.200	14.12	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			109.04750	127.155	14.51	0.00	0	7,100
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,220.44750	1,057.155	14.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			37.32290	26.916	11.30	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			697.39920	842.100	11.03	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			626.31650	730.212	11.58	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			347.71650	267.312	11.58	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			578.24980	673.757	11.74	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			399.64980	310.857	11.74	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			636.36810	741.952	11.55	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			337.76810	259.052	11.55	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			631.32370	736.063	11.57	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			342.72370	263.163	11.57	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,075.47620	926.963	13.73	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			300.88160	336.718	13.75	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,083.48160	934.618	13.75	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			1,294.15520	1,464.498	11.52	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			76.75520	62.398	11.52	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			298.90380	334.393	13.78	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,091.50380	942.293	13.78	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			311.02150	348.653	13.64	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,043.62150	896.553	13.64	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			302.87620	339.063	13.73	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			550.27460	603.369	13.06	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			915.47460	780.669	13.06	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			547.45480	600.089	13.08	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			922.65480	787.389	13.08	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			544.65440	596.830	13.10	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			929.85440	794.130	13.10	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,428.61010	1,584.282	11.00	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			199.81010	166.882	11.00	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			840.81560	915.749	12.24	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			702.01560	588.349	12.24	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			837.15100	911.518	12.26	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			708.35100	594.118	12.26	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			833.50310	907.311	12.28	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			714.70310	599.911	12.28	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			456.32320	483.750	15.15	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,827.52320	1,666.350	15.15	0.00	0	0
Total € / R Option											0.00	0	223,715
Total € / R											73,147,823.60	5,069	336,230
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.60840		9.48960			4,170,045.60	434	10,667
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.69590		9.57690			1,784,045.60	184	21,061
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.78550		9.66480			0.00	0	5,120
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.88880		9.76570			0.00	0	600
Total AU\$ / R Future											5,954,091.20	618	37,448

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			2.39390	3.807	17.85	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			312.79390	195.407	17.85	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			0.36780	0.355	24.29	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			70.29460	162.542	16.03	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			124.96850	31.980	12.70	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			1,260.41050	1,141.608	41.11	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			0.01040	0.008	42.58	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			1,310.41040	1,191.608	42.58	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			13.20770	35.979	12.96	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			133.60770	37.579	12.96	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			560.76780	441.955	24.29	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			0.01050	0.008	41.11	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			30.69460	4.142	16.03	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			16.07720	46.568	12.92	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			116.47720	28.168	12.92	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			14.56850	40.380	12.70	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			511.57980	418.773	11.73	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			86.58640	112.260	11.76	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			519.68640	426.360	11.76	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			90.41370	117.134	11.70	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			503.51370	411.234	11.70	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			88.47980	114.673	11.73	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			137.59260	159.179	12.08	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			722.79260	623.679	12.08	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			135.77130	157.030	12.10	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			730.97130	631.530	12.10	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			139.43820	161.429	12.05	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			714.63820	615.929	12.05	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			809.60650	711.472	12.80	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			233.10820	257.706	12.82	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			817.40820	718.906	12.82	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			230.93030	255.171	12.84	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			825.23030	726.371	12.84	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			235.30650	260.272	12.80	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											5,954,091.20	618	38,453
CAD/ R	On	12/12/2014	Foreign Exchange Future			10.07340		9.97980			0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			10.21180		10.11820			0.00	0	75
CAD/ R	On	12/06/2015	Foreign Exchange Future			10.34480		10.24910			0.00	0	0
Total CAD/ R Future											0.00	0	75
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			33.01510	90.167	11.13	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			43.21510	6.767	11.13	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			28.07330	81.363	10.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			48.27330	7.963	10.86	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			24.91290	72.780	10.59	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			55.11290	9.380	10.59	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			229.89480	280.423	10.31	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			201.69480	158.623	10.31	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			224.91570	274.740	10.31	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			206.71570	162.940	10.31	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			220.61770	269.133	10.31	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			212.41770	167.333	10.31	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			204.40020	166.169	10.58	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			455.10970	513.560	10.55	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			196.00970	158.760	10.55	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			449.27840	507.238	10.56	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			200.17840	162.438	10.56	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			443.50020	500.969	10.58	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	75
CF CANDCO	n	12/12/2014	Foreign Exchange Future			0.00060		-0.00130			0.00	0	1,942
Total CF CANDO CAFD Future											0.00	0	1,942
Total CF CANDO CAFD											0.00	0	1,942
CF CANDCO	n	12/12/2014	Foreign Exchange Future			1,351.43520		1,222.08760			0.00	0	26,600
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			1,451.43520		1,322.08760			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			1.26800		-41.70430			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			1,251.43580		1,122.08880			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	16/03/2015	Foreign Exchange Future			284.68400		230.50680			0.00	0	10,000

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CF CANDO CAFZ Future								0.00	0	10,000
Total CF CANDO CAFZ								0.00	0	10,000
CF CANDCO n 05/01/2015 Foreign Exchange Future			126.89060		84.77810			0.00	0	5,000
Total CF CANDO CAGB Future								0.00	0	5,000
Total CF CANDO CAGB								0.00	0	5,000
CHF / R On 12/12/2014 Foreign Exchange Future			11.91400		11.77190			416,990.00	35	6,632
CHF / R On 16/03/2015 Foreign Exchange Future			12.11780		11.97500			424,123.00	35	2,308
CHF / R On 12/06/2015 Foreign Exchange Future			12.31640		12.17060			0.00	0	0
Total CHF / R Future								841,113.00	70	8,940
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Call			1.78490	2.613	20.30	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Put			469.88490	328.613	20.30	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Call			1.67460	2.409	20.50	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Put			479.77460	338.409	20.50	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Call			1.57200	2.223	20.70	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Put			489.67200	348.223	20.70	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			88.72820	105.043	15.51	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			1,103.72820	977.243	15.51	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			87.65190	103.762	15.54	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			1,112.65190	985.962	15.54	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			86.59190	102.499	15.57	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			1,121.59190	994.699	15.57	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.84	Call			613.39650	698.415	12.21	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.84	Put			282.79650	222.015	12.21	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.85	Call			608.02770	692.341	12.23	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.85	Put			287.42770	225.941	12.23	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.86	Call			602.69630	686.308	12.25	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.86	Put			292.09630	229.908	12.25	0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								841,113.00	70	8,940
CNH / R On 12/12/2014 Foreign Exchange Future			1.86820		1.84480			0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Future			1.87850		1.85450			0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Future			1.89400		1.86900			0.00	0	0
Total CNH / R Future								0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.74	Call			1,048.69460	1,282.065	29.72	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.74	Put			0.69460	0.065	29.72	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.75	Call			949.04290	1,182.070	27.65	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.75	Put			1.04290	0.070	27.65	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
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			849.58850	1,082.120	26.54	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			1.58850	0.120	26.54	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			187.11200	135.126	11.84	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			763.58290	943.470	11.83	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			218.58290	158.470	11.83	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			698.46550	869.681	11.82	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			253.46550	184.681	11.82	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			832.11200	1,020.126	11.84	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			596.07350	485.431	12.06	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			782.54610	937.383	11.94	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			492.54610	397.383	11.94	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			730.55180	880.112	12.00	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			540.55180	440.112	12.00	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			686.07350	825.431	12.06	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	Foreign Exchange Future			0.12750		0.12630			0.00	0	9
KES / R	On	16/03/2015	Foreign Exchange Future			0.12540		0.12570			0.00	0	0
Total KES / R Future											0.00	0	9
Total KES / R											0.00	0	9
NGN / R	On	12/12/2014	Foreign Exchange Future			0.06350		0.06190			0.00	0	25
NGN / R	On	16/03/2015	Foreign Exchange Future			0.06250		0.06090			0.00	0	332
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05490		0.05380			0.00	0	56,400
Total NGN / R Future											0.00	0	56,757
Total NGN / R											0.00	0	56,757
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.24100		1.23940			0.00	0	60
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.24180		1.24030			0.00	0	3
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.24280		1.24130			0.00	0	200
Total QUANTO € / \$ Future											0.00	0	263
Total QUANTO € / \$											0.00	0	263
RAIN	On	12/12/2014	Foreign Exchange Future			21,425.58000		21,155.41000			0.00	0	0
RAIN	On	16/03/2015	Foreign Exchange Future			21,714.81000		21,442.14000			0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Future			5.10530		5.04530			0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Future			5.09100		5.03010			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRY / R	On	12/06/2015	Foreign Exchange Future			5.07450		5.01130			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			67.28390	125.591	15.36	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			1.98390	0.291	15.36	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			58.00660	115.673	14.80	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			2.70660	0.373	14.80	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			49.00040	105.782	14.25	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			3.70040	0.482	14.25	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Call			92.71350	138.066	7.50	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			52.61350	37.066	7.50	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			86.49400	130.844	7.45	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			56.39400	39.844	7.45	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			81.65710	123.792	7.41	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			61.55710	42.792	7.41	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			121.84420	159.191	7.85	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			100.54420	74.691	7.85	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			116.09810	152.528	7.80	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			104.79810	78.028	7.80	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			111.78360	145.993	7.76	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			110.48360	81.493	7.76	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			1.81360		1.79080			0.00	0	13
ZMW / R	On	16/03/2015	Foreign Exchange Future			1.76240		1.74070			0.00	0	0
ZMW / R	On	12/06/2015	Foreign Exchange Future			1.72580		1.70440			0.00	0	0
Total ZMW / R Future											0.00	0	13
Total ZMW / R											0.00	0	13
Total Futures											5 470 221 664.33	462,578	1,676,163
Total Options											12 395 335.41	61,591	2,616,211
Grand Total:											5,482,616,999.74	524,169	4,292,374