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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 30/09/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 30/09/2014 Foreign Exchange Future			11.30070		11.27570			5,288,727.60	468	0
\$ / R On 06/10/2014 Foreign Exchange Future			11.30620		11.28300			0.00	0	0
\$ / R On 08/10/2014 Foreign Exchange Future			11.30990		11.28660			0.00	0	0
\$ / R On 13/10/2014 Foreign Exchange Future			11.31920		11.29590			45,276,800.00	4,000	0
\$ / R On 20/10/2014 Foreign Exchange Future			11.33220		11.30900			0.00	0	1,280
\$ / R On 27/10/2014 Foreign Exchange Future			11.34520		11.32200			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			11.34890		11.32570			0.00	0	668
\$ / R On 04/11/2014 Foreign Exchange Future			11.36010		11.33690			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			11.36200		11.33880			0.00	0	0
\$ / R On 10/11/2014 Foreign Exchange Future			11.37150		11.34820			0.00	0	1,338
\$ / R On 12/11/2014 Foreign Exchange Future			11.37520		11.35190			0.00	0	711
\$ / R On 25/11/2014 Foreign Exchange Future			11.39980		11.37640			0.00	0	0
\$ / R On 26/11/2014 Foreign Exchange Future			11.40170		11.42670			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			11.40550		11.38210			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			11.43070		11.40710			0.00	0	1,800
\$ / R On 11/12/2014 Foreign Exchange Future			11.43290		11.40930			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			11.43520		11.41140			707,930,361.60	61,908	1,008,150
\$ / R On 15/12/2014 Foreign Exchange Future			11.44180		11.41790			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.45950		11.43510			5,042,180.00	440	440
\$ / R On 28/01/2015 Foreign Exchange Future			11.53450		11.50890			0.00	0	2,300
\$ / R On 25/02/2015 Foreign Exchange Future			11.59160		11.56510			0.00	0	2,421

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/02/2015	Foreign Exchange Future			11.59360		11.56710			0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Future			11.59570		11.56910			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.63030		11.60320			3,082,029.50	265	117,964
\$ / R	On	27/03/2015	Foreign Exchange Future			11.65270		11.62530			0.00	0	2,435
\$ / R	On	28/04/2015	Foreign Exchange Future			11.71980		11.69220			0.00	0	2,450
\$ / R	On	27/05/2015	Foreign Exchange Future			11.78090		11.75330			0.00	0	1,375
\$ / R	On	12/06/2015	Foreign Exchange Future			11.81470		11.78700			26,417,669.20	2,236	17,438
\$ / R	On	26/06/2015	Foreign Exchange Future			11.84420		11.81650			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.91580		11.88840			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.97910		11.95190			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			12.01840		11.99140			2,523,864.00	210	1,680
\$ / R	On	28/09/2015	Foreign Exchange Future			12.04890		12.02200			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			12.10750		12.08060			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			12.16120		12.13440			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			12.19190		12.16520			17,068,660.00	1,400	2,200
\$ / R	On	21/12/2015	Foreign Exchange Future			12.21110		12.18440			0.00	0	0
<b>Total \$ / R Future</b>											<b>812,630,291.90</b>	<b>70,927</b>	<b>1,170,036</b>
\$ / R	On	30/09/2014	Foreign Exchange Option	10.70	Call			575.70770	600.700	13.16	0.00	0	0
\$ / R	On	30/09/2014	Foreign Exchange Option	10.70	Put			0.00770	0.000	13.16	0.00	0	0
\$ / R	On	06/10/2014	Foreign Exchange Option	11.12	Call			189.31550	204.223	13.66	0.00	0	10,000
\$ / R	On	06/10/2014	Foreign Exchange Option	11.12	Put			26.31550	18.023	13.66	0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			548.34590	571.380	16.23	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			1.74590	1.480	16.23	0.00	0	0
\$ / R	On	13/10/2014	Foreign Exchange Option	11.19	Call			166.64800	177.668	11.81	0.00	0	6,000
\$ / R	On	13/10/2014	Foreign Exchange Option	11.19	Put			60.74800	48.468	11.81	0.00	0	0
\$ / R	On	20/10/2014	Foreign Exchange Option	11.14	Call			225.68590	239.185	11.37	0.00	0	0
\$ / R	On	20/10/2014	Foreign Exchange Option	11.14	Put			56.68590	46.985	11.37	0.00	0	0
\$ / R	On	27/10/2014	Foreign Exchange Option	11.26	Call			172.81390	179.326	10.80	0.00	0	0
\$ / R	On	27/10/2014	Foreign Exchange Option	11.26	Put			110.81390	94.126	10.80	0.00	0	6,000
\$ / R	On	27/10/2014	Foreign Exchange Option	11.38	Call			119.62520	122.277	11.27	0.00	0	6,000
\$ / R	On	27/10/2014	Foreign Exchange Option	11.38	Put			177.62520	157.077	11.27	0.00	0	6,000
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			3,025.70000	3,048.908	28.32	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.00000	0.008	28.32	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.69	Call			0.00000	51.469	13.16	25,734.40	500	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.69	Put			0.00000	392.569	13.16	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			0.38840	0.352	19.60	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,004.68840	1,981.452	19.60	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			533.17710	555.706	10.64	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			7.47710	6.806	10.64	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.15	Call			0.00000	258.023	10.76	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.15	Put			0.00000	59.123	10.76	29,561.65	500	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			185.35070	192.189	10.79	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			109.65070	93.289	10.79	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			1,178.14260	1,201.120	14.52	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			1.24260	1.020	14.52	0.00	0	3,882

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			37.29140	36.956	14.21	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			610.39140	586.856	14.21	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			238.24470	245.780	10.70	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			99.44470	83.780	10.70	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			597.58500	617.881	10.15	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			8.78500	5.881	10.15	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	11.18	Call			265.78680	274.074	10.64	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	11.18	Put			97.58680	82.574	10.64	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Call			585.60460	605.139	10.08	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Put			13.70460	9.940	10.08	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			1.59820	1.450	17.70	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,235.19820	2,211.650	17.70	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			600.44510	619.278	10.41	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			24.04510	19.478	10.41	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Call			0.00000	342.255	10.72	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Put			0.00000	90.555	10.72	45,277.50	500	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Call			0.00000	83.053	13.35	41,526.55	500	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Put			0.00000	531.353	13.35	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			3,082.12590	3,105.525	21.54	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.02590	0.025	21.54	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			278.93000	285.445	10.90	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			146.83000	129.945	10.90	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			657.58130	676.573	10.58	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			30.48130	25.873	10.58	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			429.80970	441.760	10.68	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			90.50970	78.860	10.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			2,321.98270	2,345.716	17.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			0.58270	0.516	17.97	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,852.78990	1,876.490	15.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			1.38990	1.290	15.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,861.50830	2,885.294	19.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.10830	0.094	19.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,411.84310	2,435.591	18.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			0.44310	0.391	18.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,534.00280	1,557.688	14.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			2.60280	2.488	14.22	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,972.50990	1,996.218	16.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			1.10990	1.018	16.32	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,912.64130	1,936.345	16.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			1.24130	1.145	16.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			1,315.52320	1,339.213	13.17	0.00	0	2,995
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			4.12320	4.013	13.17	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,812.89990	1,836.597	15.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			1.49990	1.397	15.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,633.52920	1,657.217	14.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			2.12920	2.017	14.70	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			1,069.41210	1,092.792	12.11	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	10.35	Put			8.01210	7.592	12.11	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,414.73410	1,438.419	13.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			3.33410	3.219	13.65	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,365.10500	1,388.792	13.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			3.70500	3.592	13.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			1,020.85290	1,044.007	11.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			9.45290	8.807	11.94	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			1,118.18380	1,141.744	12.29	0.00	0	2,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			6.78380	6.545	12.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			1,079.15060	1,102.570	12.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			7.75060	7.370	12.15	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			934.09160	956.705	11.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			12.69160	11.505	11.63	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			1,059.68240	1,083.020	12.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			8.28240	7.820	12.08	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			1,040.24910	1,063.499	12.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			8.84910	8.299	12.01	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			876.81190	898.949	11.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			15.41190	13.749	11.42	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			982.18070	1,005.118	11.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			10.78070	9.918	11.80	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			972.53920	995.417	11.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			11.13920	10.217	11.77	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			736.21900	756.643	10.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			24.81900	21.443	10.90	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			924.51100	947.052	11.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			13.11100	11.852	11.59	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			905.38910	927.778	11.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			13.98910	12.578	11.53	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			690.40150	710.054	10.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			29.00150	24.854	10.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			829.49110	851.148	11.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			18.09110	15.948	11.25	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			801.30420	822.631	11.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			19.90420	17.431	11.14	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Call			636.28120	654.855	10.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Put			34.88120	29.655	10.52	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			708.65560	728.631	10.80	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			27.25560	23.431	10.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			699.51550	719.332	10.76	0.00	0	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			28.11550	24.132	10.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			600.79210	618.546	10.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			39.39210	33.346	10.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			663.21640	682.351	10.63	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			31.81640	27.151	10.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			645.23090	663.996	10.56	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			33.83090	28.796	10.56	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	10.93	Call			536.25220	552.123	10.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			54.85220	46.923	10.50	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			627.36260	645.738	10.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			35.96260	30.538	10.49	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			618.47360	636.648	10.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			37.07360	31.448	10.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			513.04030	528.144	10.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			61.64030	52.944	10.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			592.50260	610.035	10.40	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			41.10260	34.835	10.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			560.01040	576.616	10.45	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			48.61040	41.416	10.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			432.88630	444.967	10.70	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			91.48630	79.766	10.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Call			528.45420	544.071	10.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Put			57.05420	48.871	10.51	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			520.71620	536.078	10.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			59.31620	50.878	10.53	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			405.76300	416.690	10.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			104.36300	91.490	10.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			482.97400	497.011	10.60	0.00	0	32,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			71.57400	61.811	10.60	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			439.83990	452.206	10.68	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			88.43990	77.006	10.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Call			319.71800	326.557	10.96	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Put			158.31800	141.357	10.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Call			419.18690	430.692	10.73	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Put			97.78690	85.492	10.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			412.44020	423.657	10.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			101.04020	88.457	10.74	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			271.76370	276.085	11.09	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			200.36370	180.885	11.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			379.75960	389.517	10.82	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			118.35960	104.316	10.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			348.84630	357.139	10.89	0.00	0	2,931
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			137.44630	121.939	10.89	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			188.90120	189.613	11.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			327.50120	304.413	11.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Call			292.37080	297.791	11.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Put			180.97080	162.591	11.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Call			276.81080	281.405	11.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Put			195.41080	176.205	11.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			162.68570	162.553	12.24	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			391.28570	367.353	12.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			242.93900	245.689	11.18	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			231.53900	210.489	11.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			205.37920	206.675	11.62	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	Put			293.97920	271.475	11.62	0.00	0	600
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			113.99090	112.680	13.20	0.00	0	38,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Put			562.59090	537.479	13.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			170.96070	171.082	12.10	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			369.56070	345.882	12.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			165.39400	165.345	12.19	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			383.99400	360.145	12.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			90.57900	88.979	13.88	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			689.17900	663.779	13.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Call			135.90820	135.056	12.72	0.00	0	1,670
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Put			474.50820	449.856	12.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Call			129.48890	128.487	12.85	0.00	0	4,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Put			498.08890	473.287	12.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			60.33100	58.773	15.23	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			948.93100	923.573	15.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			99.06070	97.521	13.60	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			637.66070	612.321	13.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			91.92930	90.337	13.83	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			680.52930	655.137	13.83	0.00	0	598
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			22.18020	21.336	18.19	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			1,670.78020	1,646.136	18.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			79.47030	77.835	14.30	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			768.07030	742.635	14.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			61.13700	59.572	15.19	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			939.73700	914.372	15.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			11.90570	11.431	20.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,200.50570	2,176.231	20.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			46.80010	45.421	16.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,135.40010	1,110.221	16.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			23.92740	23.031	17.98	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,612.52740	1,587.831	17.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.49620	0.448	19.49	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,429.09620	3,405.248	19.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			17.81040	17.110	18.82	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			1,846.41040	1,821.910	18.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			17.39450	16.709	18.89	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			1,865.99450	1,841.509	18.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,911.49220	2,935.280	19.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.09220	0.080	19.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			3.10600	2.912	20.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			2,791.70600	2,767.712	20.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			2.86690	2.684	19.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			2,821.46690	2,797.484	19.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,411.41750	3,435.215	21.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.01750	0.015	21.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,961.47850	2,985.268	19.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.07850	0.068	19.75	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	15/12/2014	Foreign Exchange Option	11.99	Call			0.00000	96.731	13.73	48,365.40	500	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Put			0.00000	644.931	13.73	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			9.65470	9.273	20.30	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,391.75470	2,367.473	20.30	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			652.67420	671.561	10.52	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			34.77420	29.762	10.52	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Call			0.00000	397.428	10.78	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Put			0.00000	105.629	10.78	52,814.25	500	500
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			3,135.21520	3,159.601	20.11	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.11520	0.101	20.11	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			378.60780	388.131	10.89	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			143.50780	128.631	10.89	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			765.48700	785.186	10.78	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			56.58700	50.686	10.78	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			472.93480	484.451	11.03	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			164.03480	149.950	11.03	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			32.85790	32.050	22.22	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			2,793.95790	2,767.550	22.22	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			3,209.41730	3,235.039	19.60	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.51730	0.539	19.60	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			833.76500	854.572	10.94	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			68.66500	62.972	10.94	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			48.97790	48.423	22.64	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			2,983.87790	2,956.823	22.64	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			573.71680	588.344	11.00	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			156.61680	144.744	11.00	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,267.92080	3,294.574	18.85	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.82080	0.974	18.85	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			533.67590	546.812	11.14	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			184.57590	171.112	11.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,142.26000	1,166.719	11.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			39.06000	36.419	11.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			886.90600	908.558	10.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			73.70600	68.258	10.99	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,522.66400	1,549.591	12.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			3.26730	3.953	16.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,557.69880	1,530.928	16.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			63.77330	63.765	20.82	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,660.57330	2,633.465	20.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,603.71730	3,630.987	19.11	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.51730	0.687	19.11	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,606.46730	2,634.253	16.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			656.25880	631.701	13.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			154.28030	155.009	15.28	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,161.08030	1,134.709	15.28	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,110.55130	2,138.570	14.75	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			7.35130	8.270	14.75	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	13.05	Call			110.89880	111.228	16.68	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			321.80460	302.656	11.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			381.12890	387.012	11.86	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			377.92890	356.712	11.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			1.61220	1.543	25.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,398.41220	7,371.243	25.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			259.45880	262.001	13.22	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			115.37510	106.809	10.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			526.52520	538.844	11.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			223.32520	208.544	11.29	0.00	0	1,500
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			114.94680	115.306	16.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,511.74680	1,485.006	16.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			425.00460	432.956	11.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			92.31320	85.428	10.85	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			723.46370	742.350	10.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			110.26370	102.050	10.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			298.63130	302.178	12.71	0.00	0	1,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			545.43130	521.878	12.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			708.57510	727.109	10.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			39.96510	37.250	11.36	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			920.96760	943.089	11.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			67.76760	62.789	11.05	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			473.39850	483.507	11.48	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			270.19850	253.207	11.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			795.51320	815.728	10.85	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			19.46400	19.292	12.66	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,311.21100	1,337.008	11.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			28.01100	26.708	11.90	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			715.62280	734.353	10.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			112.42280	104.053	10.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			1,133.16510	1,157.550	11.36	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			71.27620	67.757	23.61	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,295.97620	3,265.057	23.61	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			904.66110	926.951	11.05	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			79.36110	74.251	11.05	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			981.87190	1,004.346	11.16	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			89.67190	84.546	11.16	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			92.32160	92.707	24.40	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,550.12160	3,522.907	24.40	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,050.68960	1,073.553	11.23	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			97.38960	92.653	11.23	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			102.53890	102.822	24.50	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,829.23890	3,801.922	24.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			668.57560	684.144	11.54	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			281.57560	269.445	11.54	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			491.55160	501.443	12.43	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			494.55160	476.743	12.43	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			484.13940	493.796	12.48	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			90.19360	86.212	11.34	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,130.49430	1,154.041	11.33	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			93.49430	89.341	11.33	0.00	0	25,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			162.81220	155.203	11.15	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			198.34890	200.697	16.47	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,631.34890	1,605.997	16.47	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			487.72680	497.483	12.45	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			500.72680	482.783	12.45	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,147.19360	1,170.912	11.34	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			507.13940	489.096	12.48	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			224.40070	227.322	15.90	0.00	0	25,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,437.40070	1,412.621	15.90	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			854.99980	874.844	11.14	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			167.99980	160.144	11.14	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			869.81220	889.903	11.15	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			101.37730	101.486	24.20	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,164.87730	4,137.286	24.20	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,121.83260	1,145.089	11.33	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			105.33260	100.889	11.33	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,201.95140	1,224.469	11.43	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			113.55140	108.669	11.43	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			110.73490	112.340	24.00	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,372.33490	4,346.540	24.00	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,272.00700	1,293.961	11.50	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			120.10700	114.861	11.50	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			115.39130	118.604	24.08	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,663.49130	4,639.504	24.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,487.77440	1,509.621	11.80	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			96.37440	91.221	11.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,159.06940	1,178.417	11.54	3,869,921.43	3,284	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			167.66940	160.017	11.54	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			834.22210	847.380	11.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			332.82210	318.980	11.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,523.21540	1,545.126	11.86	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			91.81540	86.726	11.86	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			466.87800	474.392	14.41	1,557,903.33	3,284	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			975.47800	955.992	14.41	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			355.58550	362.169	15.85	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,424.18550	1,403.769	15.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			829.08830	842.157	11.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			337.68830	323.757	11.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			823.99390	836.969	11.89	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			342.59390	328.569	11.89	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			613.83930	623.025	13.11	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			622.43930	604.625	13.11	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			121.50390	128.274	24.04	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	28/09/2015	Foreign Exchange Option	16.80	Put			4,899.50390	4,879.374	24.04	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,347.35720	1,369.650	11.57	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			125.35720	120.750	11.57	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,416.96100	1,437.822	11.74	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			136.36100	130.322	11.74	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			135.40660	140.699	23.91	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,034.80660	5,013.199	23.91	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,477.55250	1,499.766	11.88	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			143.15250	138.566	11.88	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			121.78210	125.737	23.52	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,437.38210	5,414.537	23.52	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			26.69890	27.145	14.67	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,942.96080	2,969.989	14.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			27.76080	28.089	14.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,352.37870	1,370.907	11.76	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			187.17870	179.007	11.76	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,040.87760	3,068.133	14.81	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			25.67760	26.233	14.81	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,991.89890	3,019.045	14.67	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,271.74960	1,290.461	11.88	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			227.34960	219.361	11.88	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			112.70110	116.501	23.28	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,798.30110	5,775.401	23.28	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,535.58130	1,556.551	11.98	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			151.18130	145.451	11.98	0.00	0	300
<b>Total \$ / R Option</b>											<b>5,671,104.51</b>	<b>9,568</b>	<b>1,418,913</b>
<b>Total \$ / R</b>											<b>818,301,396.41</b>	<b>80,495</b>	<b>2,588,949</b>
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			11.43520		11.41140			1,555,187.20	136	1,375
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.63030		11.60320			232,606.00	20	90
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.81470		11.78700			354,441.00	30	45
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.01840		11.99140			180,276.00	15	15
<b>Total \$ / R MAXI Future</b>											<b>2,322,510.20</b>	<b>201</b>	<b>1,525</b>
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			20,036.37010	18,088.516	11.09	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			26,678.63310	27,084.002	11.10	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			20,538.63310	18,564.002	11.10	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			26,188.04370	26,566.695	11.12	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			21,048.04370	19,046.695	11.12	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			71,781.93700	73,794.871	10.83	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			2,641.93700	2,274.871	10.83	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			27,176.37010	27,608.516	11.09	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			53,773.73400	55,049.817	11.25	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			21,453.73400	20,019.817	11.25	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			14,095.62110	13,075.123	10.89	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call			64,757.70000	66,426.501	10.91	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put			14,437.70000	13,396.501	10.91	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call			64,105.04540	65,752.528	10.92	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put			14,785.04540	13,722.528	10.92	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call			65,415.62110	67,105.123	10.89	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put			24,085.64950	23,008.211	11.34	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call			72,926.91130	74,649.402	11.29	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			23,226.91130	22,179.401	11.29	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call			72,354.16550	74,061.702	11.31	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put			23,654.16550	22,591.702	11.31	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call			71,785.64950	73,478.211	11.34	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			72,918.58000	74,046.055	12.39	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			44,778.58000	43,206.055	12.39	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			73,807.30060	74,950.541	12.34	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			43,667.30060	42,110.541	12.34	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			73,361.57350	74,496.903	12.37	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			44,221.57350	42,656.903	12.37	0.00	0	0
<b>Total \$ / R MAXI Option</b>										<b>0.00</b>	<b>0</b>	<b>420</b>
<b>Total \$ / R MAXI</b>										<b>2,322,510.20</b>	<b>201</b>	<b>1,945</b>
£ / R	On 17/10/2014	Foreign Exchange Future			18.36720		18.35030			0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Future			18.53370		18.51610			12,491,713.80	674	36,633
£ / R	On 23/01/2015	Foreign Exchange Future			18.67090		18.65070			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.83050		18.80810			0.00	0	1,872
£ / R	On 12/06/2015	Foreign Exchange Future			19.10650		19.08420			4,776,625.00	250	1,775
£ / R	On 14/09/2015	Foreign Exchange Future			19.41210		19.39200			0.00	0	15
<b>Total £ / R Future</b>										<b>17,268,338.80</b>	<b>924</b>	<b>40,295</b>
£ / R	On 17/10/2014	Foreign Exchange Option	17.65	Call			719.35570	733.604	12.76	0.00	0	0
£ / R	On 17/10/2014	Foreign Exchange Option	17.65	Put			19.05570	16.404	12.76	0.00	0	1,650
£ / R	On 12/12/2014	Foreign Exchange Option	17.55	Call			1,013.42300	1,032.131	10.32	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.55	Put			47.32300	48.431	10.32	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	18.50	Call			372.46790	385.846	11.16	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	18.50	Put			356.36790	352.146	11.16	0.00	0	500
£ / R	On 12/12/2014	Foreign Exchange Option	19.19	Call			167.84160	174.068	12.60	0.00	0	16,000
£ / R	On 12/12/2014	Foreign Exchange Option	19.19	Put			841.74160	830.369	12.60	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	19.34	Call			141.39130	146.415	12.91	0.00	0	5,000
£ / R	On 12/12/2014	Foreign Exchange Option	19.34	Put			965.29130	952.715	12.91	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.45	Call			1,107.54830	1,126.129	10.68	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.45	Put			41.44830	42.429	10.68	0.00	0	2,500
£ / R	On 12/12/2014	Foreign Exchange Option	17.54	Call			1,022.79000	1,041.486	10.35	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.54	Put			46.69000	47.786	10.35	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.56	Call			1,004.06520	1,022.786	10.28	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.56	Put			47.96520	49.086	10.28	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.04	Call			65.97030	68.970	15.61	0.00	0	9,605

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,455.27030	2,438.070	15.61	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			39.01630	40.821	16.49	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,088.31630	3,069.921	16.49	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			38.42080	40.198	16.51	0.00	0	4,697
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,107.72080	3,089.298	16.51	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			330.74260	343.553	12.46	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			770.04260	762.653	12.46	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			328.00660	340.722	12.48	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			777.30660	769.821	12.48	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			325.29520	337.915	12.50	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			784.59520	777.015	12.50	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			702.41720	722.864	11.21	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			271.71720	271.965	11.21	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			549.19920	567.609	11.47	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			398.49920	396.709	11.47	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			487.45250	504.760	11.59	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			466.75250	463.860	11.59	0.00	0	4,697
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			441.51610	455.657	12.84	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			923.41610	915.157	12.84	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			438.74740	452.811	12.86	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			930.64740	922.311	12.86	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			436.00350	449.986	12.87	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			937.90350	929.486	12.87	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			531.05390	547.522	12.32	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			722.95390	717.022	12.32	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			883.89420	894.639	12.01	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			649.69420	638.139	12.01	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			879.38950	890.065	12.02	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			655.18950	643.565	12.02	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			888.42130	899.235	11.99	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			644.22130	632.735	11.99	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			707.33590	708.824	12.38	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			1,154.76880	1,176.302	12.40	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			712.76880	714.202	12.40	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			1,150.22130	1,171.699	12.41	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			718.22130	719.599	12.41	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			1,159.33590	1,180.924	12.38	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>64,224</b>
<b>Total £ / R</b>											<b>17,268,338.80</b>	<b>924</b>	<b>104,519</b>
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10435		0.10441			0.00	0	15,514
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10624		0.10629			0.00	0	25
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>15,539</b>
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			12.83440	12.367	17.35	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	0.12	Put			1,571.43440	1,577.467	17.35	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			491.27010	484.879	10.70	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			49.87010	49.979	10.70	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			77.82920	75.174	14.03	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			636.42920	640.274	14.03	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,637.43350	1,633.463	12.80	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			8.93350	8.963	12.80	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			743.51590	738.227	12.16	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			115.01590	113.727	12.16	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			264.21250	258.846	14.41	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			635.71250	634.346	14.41	0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>											<b>0.00</b>	<b>0</b>	<b>15,539</b>
€ / R	On	29/10/2014	Foreign Exchange Future			14.33510		14.36500			0.00	0	2,000
€ / R	On	26/11/2014	Foreign Exchange Future			14.41000		14.44000			0.00	0	2,000
€ / R	On	12/12/2014	Foreign Exchange Future			14.44930		14.47890			25,329,622.90	1,753	73,884
€ / R	On	16/03/2015	Foreign Exchange Future			14.70710		14.73320			2,529,621.20	172	24,663
€ / R	On	12/06/2015	Foreign Exchange Future			14.95540		14.98150			0.00	0	1,200
€ / R	On	14/09/2015	Foreign Exchange Future			15.23900		15.26660			0.00	0	20
<b>Total € / R Future</b>											<b>27,859,244.10</b>	<b>1,925</b>	<b>103,767</b>
€ / R	On	29/10/2014	Foreign Exchange Option	14.34	Call			191.20870	172.080	10.82	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.34	Put			166.20870	176.980	10.82	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.35	Call			186.41120	167.548	10.84	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.35	Put			171.41120	182.448	10.84	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.36	Call			181.97950	163.390	10.88	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.36	Put			176.97950	188.290	10.88	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Call			302.26990	282.960	10.87	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Put			202.26990	212.960	10.87	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Call			297.03870	277.942	10.89	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Put			207.03870	217.942	10.89	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Call			291.87260	272.988	10.90	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Put			211.87260	222.988	10.90	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			1,000.03230	971.181	10.53	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			21.13230	21.881	10.53	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			92.06160	97.316	10.50	0.00	0	4,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Call			111.67700	104.809	13.21	0.00	0	4,500
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			38.03660	40.060	10.22	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			83.62440	78.400	13.92	0.00	0	7,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			37.01600	38.960	10.24	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			780.15000	752.828	10.18	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			41.25000	43.528	10.18	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			580.96160	556.616	10.50	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Call			470.59370	448.810	10.72	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Put			141.69370	149.510	10.72	0.00	0	3,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Put			782.77700	805.509	13.21	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			92.75680	86.988	13.66	0.00	0	25,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			903.85680	927.688	13.66	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			806.93660	779.360	10.22	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			824.91990	797.186	10.25	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			36.01990	37.886	10.25	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			815.91600	788.260	10.24	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			974.72440	999.100	13.92	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			27.19400	25.423	16.65	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,848.29400	1,876.123	16.65	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			598.95020	616.183	12.28	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			639.91700	657.608	12.42	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			385.68910	376.976	12.32	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			612.48910	629.876	12.32	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			297.01960	290.482	13.06	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			843.81960	863.382	13.06	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			392.15020	383.283	12.28	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			148.53820	155.500	10.60	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			388.90290	380.113	12.30	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			605.70290	623.013	12.30	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			249.75420	244.378	13.57	0.00	0	7,100
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,016.55420	1,037.278	13.57	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			373.11700	364.708	12.42	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			98.96860	103.757	10.56	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			358.03730	349.995	12.53	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			674.83730	692.895	12.53	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			875.74310	856.378	10.57	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			142.54310	149.278	10.57	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			861.73820	842.601	10.60	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			289.98690	283.623	13.13	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			866.78690	886.523	13.13	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			1,032.16860	1,010.857	10.56	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			476.17410	471.085	13.17	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			884.67410	905.685	13.17	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			473.38510	468.338	13.19	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			891.88510	912.939	13.19	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			470.61160	465.612	13.21	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			899.11160	920.212	13.21	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			742.06810	765.265	12.87	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			764.95300	760.620	12.89	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			748.35300	771.620	12.89	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			761.22410	756.950	12.91	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			754.62410	777.950	12.91	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			768.66810	764.265	12.87	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total € / R Option</b>								<b>0.00</b>	<b>0</b>	<b>119,937</b>
<b>Total € / R</b>								<b>27,859,244.10</b>	<b>1,925</b>	<b>223,704</b>
AU\$ / R On 12/12/2014 Foreign Exchange Future			9.94800		9.89920			3,531,540.00	355	9,968
AU\$ / R On 16/03/2015 Foreign Exchange Future			10.04990		9.99780			0.00	0	6,060
AU\$ / R On 12/06/2015 Foreign Exchange Future			10.14640		10.09360			0.00	0	2,600
AU\$ / R On 14/09/2015 Foreign Exchange Future			10.25740		10.20490			0.00	0	300
<b>Total AU\$ / R Future</b>								<b>3,531,540.00</b>	<b>355</b>	<b>18,928</b>
AU\$ / R On 12/12/2014 Foreign Exchange Option	10.80	Put			911.26280	864.599	11.53	0.00	0	0
AU\$ / R On 12/12/2014 Foreign Exchange Option	9.61	Call			344.74570	384.399	9.31	0.00	0	0
AU\$ / R On 12/12/2014 Foreign Exchange Option	9.61	Put			55.54570	46.399	9.31	0.00	0	0
AU\$ / R On 12/12/2014 Foreign Exchange Option	9.45	Call			475.72510	519.691	9.38	0.00	0	0
AU\$ / R On 12/12/2014 Foreign Exchange Option	9.59	Call			360.16230	400.456	9.32	0.00	0	0
AU\$ / R On 12/12/2014 Foreign Exchange Option	9.59	Put			50.96230	42.456	9.32	0.00	0	0
AU\$ / R On 12/12/2014 Foreign Exchange Option	9.60	Call			352.41620	392.393	9.32	0.00	0	0
AU\$ / R On 12/12/2014 Foreign Exchange Option	9.60	Put			53.21620	44.394	9.32	0.00	0	0
AU\$ / R On 12/12/2014 Foreign Exchange Option	10.75	Put			863.06940	816.825	11.42	0.00	0	0
AU\$ / R On 12/12/2014 Foreign Exchange Option	10.80	Call			10.46280	12.599	11.53	0.00	0	201
AU\$ / R On 12/12/2014 Foreign Exchange Option	9.80	Call			214.98590	247.233	9.23	0.00	0	0
AU\$ / R On 12/12/2014 Foreign Exchange Option	9.80	Put			115.78590	99.233	9.23	0.00	0	201
AU\$ / R On 12/12/2014 Foreign Exchange Option	10.05	Call			105.21460	123.058	9.48	0.00	0	201
AU\$ / R On 12/12/2014 Foreign Exchange Option	10.05	Put			256.01460	225.058	9.48	0.00	0	0
AU\$ / R On 12/12/2014 Foreign Exchange Option	10.75	Call			12.26940	14.825	11.42	0.00	0	201
AU\$ / R On 12/12/2014 Foreign Exchange Option	9.45	Put			26.52510	21.691	9.38	0.00	0	201
AU\$ / R On 16/03/2015 Foreign Exchange Option	10.00	Put			295.20700	269.411	10.86	0.00	0	0
AU\$ / R On 16/03/2015 Foreign Exchange Option	10.01	Call			288.81510	314.236	10.86	0.00	0	0
AU\$ / R On 16/03/2015 Foreign Exchange Option	10.01	Put			301.01510	274.336	10.86	0.00	0	0
AU\$ / R On 16/03/2015 Foreign Exchange Option	9.99	Call			297.83450	324.437	10.86	0.00	0	0
AU\$ / R On 16/03/2015 Foreign Exchange Option	9.99	Put			290.03450	264.537	10.86	0.00	0	0
AU\$ / R On 16/03/2015 Foreign Exchange Option	10.00	Call			293.00700	319.311	10.86	0.00	0	0
AU\$ / R On 12/06/2015 Foreign Exchange Option	10.24	Put			482.38950	452.365	11.89	0.00	0	0
AU\$ / R On 12/06/2015 Foreign Exchange Option	10.25	Call			332.41880	355.015	11.91	0.00	0	0
AU\$ / R On 12/06/2015 Foreign Exchange Option	10.25	Put			488.81880	458.615	11.91	0.00	0	0
AU\$ / R On 12/06/2015 Foreign Exchange Option	10.26	Call			328.88490	351.299	11.93	0.00	0	0
AU\$ / R On 12/06/2015 Foreign Exchange Option	10.26	Put			495.28490	464.899	11.93	0.00	0	0
AU\$ / R On 12/06/2015 Foreign Exchange Option	10.24	Call			335.98950	358.765	11.89	0.00	0	0
AU\$ / R On 14/09/2015 Foreign Exchange Option	10.36	Put			577.32390	550.111	12.37	0.00	0	0
AU\$ / R On 14/09/2015 Foreign Exchange Option	10.34	Call			429.44790	454.995	12.33	0.00	0	0
AU\$ / R On 14/09/2015 Foreign Exchange Option	10.34	Put			564.54790	537.595	12.33	0.00	0	0
AU\$ / R On 14/09/2015 Foreign Exchange Option	10.35	Call			425.82050	451.235	12.35	0.00	0	0
AU\$ / R On 14/09/2015 Foreign Exchange Option	10.35	Put			570.92050	543.835	12.35	0.00	0	0
AU\$ / R On 14/09/2015 Foreign Exchange Option	10.36	Call			422.22390	447.511	12.37	0.00	0	0
<b>Total AU\$ / R Option</b>								<b>0.00</b>	<b>0</b>	<b>1,005</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total AU\$ / R</b>								<b>3,531,540.00</b>	<b>355</b>	<b>19,933</b>
CAD/ R On 12/12/2014			Foreign Exchange Future	10.21160	10.20880			0.00	0	0
CAD/ R On 16/03/2015			Foreign Exchange Future	10.36240	10.35680			0.00	0	75
<b>Total CAD/ R Future</b>								<b>0.00</b>	<b>0</b>	<b>75</b>
CAD/ R On 12/12/2014	9.99	Call	Foreign Exchange Option		307.89850	305.929	9.60	0.00	0	0
CAD/ R On 12/12/2014	9.99	Put	Foreign Exchange Option		89.09850	84.329	9.60	0.00	0	0
CAD/ R On 12/12/2014	10.00	Call	Foreign Exchange Option		301.15600	299.102	9.60	0.00	0	0
CAD/ R On 12/12/2014	10.00	Put	Foreign Exchange Option		92.35600	87.502	9.60	0.00	0	0
CAD/ R On 12/12/2014	10.01	Call	Foreign Exchange Option		294.49760	292.360	9.60	0.00	0	0
CAD/ R On 12/12/2014	10.01	Put	Foreign Exchange Option		95.69760	90.760	9.60	0.00	0	0
CAD/ R On 16/03/2015	10.11	Put	Foreign Exchange Option		179.97970	172.709	10.18	0.00	0	0
CAD/ R On 16/03/2015	10.09	Call	Foreign Exchange Option		438.91610	437.434	10.17	0.00	0	0
CAD/ R On 16/03/2015	10.09	Put	Foreign Exchange Option		172.11610	165.034	10.17	0.00	0	0
CAD/ R On 16/03/2015	10.10	Call	Foreign Exchange Option		432.82010	431.243	10.17	0.00	0	0
CAD/ R On 16/03/2015	10.10	Put	Foreign Exchange Option		176.02010	168.843	10.17	0.00	0	0
CAD/ R On 16/03/2015	10.11	Call	Foreign Exchange Option		426.77970	425.109	10.18	0.00	0	0
<b>Total CAD/ R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>								<b>0.00</b>	<b>0</b>	<b>75</b>
CF CANDCO n 12/12/2014			Foreign Exchange Future	63.65040	-66.42540			0.00	0	1,942
<b>Total CF CANDO CAF C Future</b>								<b>0.00</b>	<b>0</b>	<b>1,942</b>
<b>Total CF CANDO CAF C</b>								<b>0.00</b>	<b>0</b>	<b>1,942</b>
CF CANDCO n 12/12/2014			Foreign Exchange Future	1,186.09800	1,147.26430			0.00	0	26,600
<b>Total CF CANDO CAF E Future</b>								<b>0.00</b>	<b>0</b>	<b>26,600</b>
<b>Total CF CANDO CAF E</b>								<b>0.00</b>	<b>0</b>	<b>26,600</b>
CF CANDCO n 12/12/2014			Foreign Exchange Future	1,285.21270	1,246.03670			0.00	0	2,913
<b>Total CF CANDO CAF H Future</b>								<b>0.00</b>	<b>0</b>	<b>2,913</b>
<b>Total CF CANDO CAF H</b>								<b>0.00</b>	<b>0</b>	<b>2,913</b>
CF CANDCO n 12/12/2014			Foreign Exchange Future	125.94010	-116.35850			0.00	0	4,362
<b>Total CF CANDO CAF J Future</b>								<b>0.00</b>	<b>0</b>	<b>4,362</b>
<b>Total CF CANDO CAF J</b>								<b>0.00</b>	<b>0</b>	<b>4,362</b>
CF CANDCO n 12/12/2014			Foreign Exchange Future	1,103.50140	1,069.38030			0.00	0	1,871
<b>Total CF CANDO CAF K Future</b>								<b>0.00</b>	<b>0</b>	<b>1,871</b>



Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total CF CANDO CAFK</b>								<b>0.00</b>	<b>0</b>	<b>1,871</b>
CHF / R On 12/12/2014 Foreign Exchange Future			11.97510		12.00930			0.00	0	6,802
CHF / R On 16/03/2015 Foreign Exchange Future			12.19430		12.22580			0.00	0	300
<b>Total CHF / R Future</b>								<b>0.00</b>	<b>0</b>	<b>7,102</b>
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Call			176.66530	162.574	12.73	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Put			407.36530	427.474	12.73	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Call			173.73940	159.834	12.76	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Put			414.43940	434.734	12.76	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Call			170.86090	157.141	12.79	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Put			421.56090	442.041	12.79	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			200.29190	193.535	14.50	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			964.49190	989.235	14.50	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			198.47540	191.774	14.53	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			972.67540	997.474	14.53	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			196.67800	190.031	14.55	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			980.87800	1,005.731	14.55	0.00	0	0
<b>Total CHF / R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>								<b>0.00</b>	<b>0</b>	<b>7,102</b>
CNH / R On 12/12/2014 Foreign Exchange Future			1.84080		1.83580			0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Future			1.86060		1.85390			0.00	0	0
<b>Total CNH / R Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R On 12/12/2014 Foreign Exchange Option	1.76	Call			859.88990	897.889	11.14	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.76	Put			101.88990	89.889	11.14	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.74	Call			1,025.75790	1,067.842	11.27	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.74	Put			67.75790	59.842	11.27	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.75	Call			939.37120	979.636	11.10	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.75	Put			81.37120	71.636	11.10	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.80	Put			326.33860	296.444	11.08	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.81	Call			805.48470	839.487	11.11	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.81	Put			366.48470	333.487	11.11	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.79	Call			928.07830	968.225	11.05	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.79	Put			289.07830	262.225	11.05	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.80	Call			865.33860	902.444	11.08	0.00	0	0
<b>Total CNH / R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €On 12/12/2014 Foreign Exchange Future			1.26360		1.26880			0.00	0	80
QUANTO €On 16/03/2015 Foreign Exchange Future			1.26450		1.26980			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total QUANTO € / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>80</b>
<b>Total QUANTO € / \$</b>											<b>0.00</b>	<b>0</b>	<b>80</b>
RAIN	On	12/12/2014	Foreign Exchange Future			21,562.89000		21,558.05000			0.00	0	0
<b>Total RAIN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	12/12/2014	Foreign Exchange Future			4.92710		4.91610			0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Future			4.89450		4.88050			0.00	0	0
<b>Total TRY / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			33.38820	34.447	6.45	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			97.28820	87.347	6.45	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			30.68220	31.560	6.51	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			104.58220	94.460	6.51	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			28.17780	28.893	6.58	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			112.07780	101.793	6.58	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Call			67.66000	70.985	8.42	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			177.16000	166.485	8.42	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			64.87030	68.004	8.47	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			184.37030	173.504	8.47	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			62.19050	65.139	8.51	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			191.69050	180.639	8.51	0.00	0	0
<b>Total TRY / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>											<b>863 611 925.00</b>	<b>74,332</b>	<b>1,395,035</b>
<b>Total Options</b>											<b>5 671 104.51</b>	<b>9,568</b>	<b>1,604,499</b>
<b>Grand Total:</b>											<b>869,283,029.51</b>	<b>83,900</b>	<b>2,999,534</b>