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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/10/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 27/10/2014 Foreign Exchange Future			10.98450		11.02020			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.98270		11.02380			0.00	0	668
\$ / R On 30/10/2014 Foreign Exchange Future			10.98450		11.02560			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			10.99340		11.03460			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			10.99520		11.03640			0.00	0	424
\$ / R On 10/11/2014 Foreign Exchange Future			11.00410		11.04530			0.00	0	1,338
\$ / R On 12/11/2014 Foreign Exchange Future			11.00760		11.04890			0.00	0	711
\$ / R On 25/11/2014 Foreign Exchange Future			11.03080		11.07220			0.00	0	0
\$ / R On 26/11/2014 Foreign Exchange Future			11.03260		11.07400			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			11.03620		11.07770			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			11.05800		11.09960			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			11.05980		11.10140			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			11.06160		11.10330			460,140,436.80	41,598	954,297
\$ / R On 15/12/2014 Foreign Exchange Future			11.06710		11.10870			0.00	0	0
\$ / R On 19/12/2014 Foreign Exchange Future			11.07430		11.11610			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.08160		11.12340			0.00	0	440
\$ / R On 28/01/2015 Foreign Exchange Future			11.15350		11.19480			0.00	0	2,300
\$ / R On 25/02/2015 Foreign Exchange Future			11.20700		11.24870			0.00	0	2,421
\$ / R On 26/02/2015 Foreign Exchange Future			11.20890		11.25070			0.00	0	0
\$ / R On 27/02/2015 Foreign Exchange Future			11.21080		11.25260			0.00	0	0
\$ / R On 16/03/2015 Foreign Exchange Future			11.24340		11.28540			3,148,152.00	280	121,943

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 Future			11.26440		11.30660			0.00	0	2,435
\$ / R	On	01/04/2015	Foreign Exchange Future			11.27400		11.31620			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.32560		11.36860			0.00	0	2,450
\$ / R	On	27/05/2015	Foreign Exchange Future			11.38320		11.42680			0.00	0	1,375
\$ / R	On	12/06/2015	Foreign Exchange Future			11.41490		11.45890			14,188,720.70	1,243	19,468
\$ / R	On	26/06/2015	Foreign Exchange Future			11.44270		11.48700			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.50830		11.55350			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.56840		11.61380			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.60560		11.65130			0.00	0	3,385
\$ / R	On	28/09/2015	Foreign Exchange Future			11.63460		11.68040			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.69680		11.74300			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.75930		11.80520			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			11.79500		11.84080			0.00	0	2,400
\$ / R	On	21/12/2015	Foreign Exchange Future			11.81740		11.86300			0.00	0	0
Total \$ / R Future											477,477,309.50	43,121	1,122,241
\$ / R	On	27/10/2014	Foreign Exchange Option	11.38	Call			2.25850	1.440	16.50	0.00	0	6,000
\$ / R	On	27/10/2014	Foreign Exchange Option	11.38	Put			362.05850	396.940	16.50	0.00	0	6,000
\$ / R	On	27/10/2014	Foreign Exchange Option	11.26	Call			6.07020	3.619	14.48	0.00	0	0
\$ / R	On	27/10/2014	Foreign Exchange Option	11.26	Put			245.87020	279.119	14.48	0.00	0	6,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.69	Call			0.46480	0.335	18.38	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.69	Put			666.66480	707.635	18.38	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			0.01440	0.016	40.84	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,306.21440	2,347.316	40.84	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.15	Call			23.55400	15.741	12.31	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.15	Put			149.75400	183.041	12.31	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			10.48940	7.085	13.44	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			236.68940	274.385	13.44	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,723.80000	2,682.700	14.24	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	14.24	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			233.24390	195.896	12.47	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			9.44390	13.196	12.47	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.08	Call			40.67740	27.583	11.51	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.08	Put			96.87740	124.883	11.51	0.00	0	0
\$ / R	On	30/10/2014	Foreign Exchange Option	11.36	Call			5.77820	3.695	14.03	0.00	0	0
\$ / R	On	30/10/2014	Foreign Exchange Option	11.36	Put			340.17820	379.195	14.03	0.00	0	6,000
\$ / R	On	30/10/2014	Foreign Exchange Option	11.50	Call			2.08230	1.301	15.32	0.00	0	6,000
\$ / R	On	30/10/2014	Foreign Exchange Option	11.50	Put			476.48230	516.801	15.32	0.00	0	6,000
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			874.78040	833.561	15.04	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			0.18040	0.161	15.04	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	10.98	Call			119.65080	91.377	10.63	0.00	0	8,000
\$ / R	On	04/11/2014	Foreign Exchange Option	10.98	Put			65.05080	77.977	10.63	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			0.78850	0.589	17.23	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			876.18850	917.189	17.23	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			303.03620	264.960	11.82	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			16.63620	19.760	11.82	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	05/11/2014	Foreign Exchange Option	11.20	Call			38.78300	28.276	11.81	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			202.38300	233.076	11.81	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	11.18	Call			60.14770	46.503	11.54	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	11.18	Put			194.84770	222.403	11.54	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Call			296.94050	260.669	11.00	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Put			28.04050	33.069	11.00	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			314.56820	280.317	10.28	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			42.36820	49.517	10.28	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			0.41760	0.439	23.90	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,538.21760	2,579.639	23.90	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Call			119.72590	99.979	11.22	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Put			195.72590	217.379	11.22	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Call			17.34380	12.807	14.87	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Put			793.34380	830.206	14.87	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,777.70890	2,736.209	23.44	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.00890	0.009	23.44	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			95.24820	79.101	11.77	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			267.54820	292.901	11.77	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			373.82480	339.245	10.39	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			54.22480	61.245	10.39	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			195.44310	171.126	10.89	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			164.04310	181.326	10.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,103.44190	2,061.710	17.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			0.14190	0.110	17.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			2,013.48710	1,971.749	16.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			0.18710	0.149	16.93	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,603.97410	1,562.196	15.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			0.67410	0.596	15.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,544.11620	1,502.332	14.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			0.81620	0.732	14.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,553.34820	2,511.638	19.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.04820	0.038	19.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,324.96070	1,283.170	14.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			1.66070	1.570	14.00	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,225.60520	1,183.829	13.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			2.30520	2.229	13.57	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,663.85740	1,622.085	15.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			0.55740	0.485	15.44	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,057.22410	1,015.354	12.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			3.92410	3.754	12.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			1,007.79900	965.921	12.40	0.00	0	2,995
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			4.49900	4.321	12.40	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,504.22780	1,462.440	14.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			0.92780	0.840	14.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			772.26730	730.417	11.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			8.96730	8.817	11.00	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			762.54090	720.696	10.94	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			9.24090	9.096	10.94	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,106.73040	1,064.870	12.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			3.43040	3.270	12.98	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			733.41790	691.594	10.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			10.11790	9.994	10.76	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			714.05410	672.249	10.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			10.75410	10.649	10.64	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			811.26140	769.393	11.23	0.00	0	2,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			7.96140	7.793	11.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			665.84940	624.106	10.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			12.54940	12.506	10.35	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			627.52710	585.854	10.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			14.22710	14.254	10.12	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			752.82340	710.985	10.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			9.52340	9.385	10.88	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			598.94840	558.278	10.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			15.64840	16.678	10.09	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			570.52930	531.543	10.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			17.22930	19.943	10.13	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			675.46530	633.708	10.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			12.16530	12.108	10.41	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			500.39740	462.701	10.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			27.09740	31.101	10.24	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			442.17080	405.853	10.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			38.87080	44.253	10.34	0.00	0	22,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			617.98430	576.346	10.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			14.68430	14.746	10.06	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			410.39640	374.980	10.39	0.00	0	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			47.09640	53.380	10.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			402.63530	367.457	10.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			49.33530	55.857	10.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			526.27800	488.069	10.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			22.97800	26.469	10.20	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			364.98510	331.074	10.47	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			61.68510	69.474	10.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Call			357.69280	324.049	10.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Put			64.39280	72.449	10.49	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			418.23180	382.582	10.38	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			44.93180	50.982	10.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			343.35380	310.259	10.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			70.05380	78.659	10.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			329.34790	296.820	10.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			76.04790	85.220	10.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			379.80940	345.378	10.45	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			56.50940	63.778	10.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			295.82940	264.790	10.61	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			92.52940	103.190	10.61	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			276.76590	246.663	10.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			103.46590	115.063	10.65	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			350.48210	317.111	10.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			67.18210	75.511	10.50	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			264.50260	235.039	10.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			111.20260	123.439	10.68	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			258.50430	229.367	10.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			115.20430	127.767	10.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			322.47170	290.235	10.56	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			79.17170	88.635	10.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			203.46710	178.263	10.87	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			160.16710	176.663	10.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			198.45800	174.160	10.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			165.15800	182.560	10.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Call			270.59040	240.806	10.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Put			107.29040	119.206	10.67	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			183.95770	162.380	11.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			180.65770	200.780	11.06	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			179.85920	158.625	11.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			186.55920	207.025	11.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			235.41120	207.597	10.75	0.00	0	37,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			132.11120	145.997	10.75	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			164.32170	144.434	11.30	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			211.02170	232.833	11.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			146.73050	128.439	11.54	0.00	0	2,931
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			243.43050	266.839	11.54	0.00	0	750
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Call			188.70290	166.219	11.01	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Put			175.40290	194.619	11.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Call			117.00950	101.618	12.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Put			313.70950	340.018	12.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Call			109.35800	94.758	12.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Put			336.05800	363.158	12.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Call			171.92150	151.368	11.20	0.00	0	11,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Put			198.62150	219.768	11.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			93.48000	80.584	12.50	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			390.18000	418.984	12.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Call			81.82950	70.242	12.79	0.00	0	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Put			438.52950	468.642	12.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Call			131.01570	114.225	11.78	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Put			277.71570	302.625	11.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			67.22170	57.354	13.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			513.92170	545.754	13.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			59.10260	50.256	13.52	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			565.80260	598.656	13.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			106.92520	92.579	12.22	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			343.62520	370.979	12.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			55.46230	47.141	13.67	0.00	0	10,558

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	11.64	Put			592.16230	625.541	13.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Call			44.34100	37.496	14.22	0.00	0	1,670
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Put			691.04100	725.896	14.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			74.94490	64.156	12.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			471.64490	502.556	12.99	0.00	0	600
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			35.78540	30.110	14.78	0.00	0	38,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Put			792.48540	828.510	14.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Call			33.17890	27.870	14.98	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Put			829.87890	866.270	14.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			56.64660	48.153	13.62	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			583.34660	616.553	13.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			30.23970	25.349	15.23	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			876.93970	913.749	15.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			27.61660	23.105	15.48	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			924.31660	961.505	15.48	0.00	0	598
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Call			41.78470	35.284	14.37	0.00	0	4,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Put			718.48470	753.684	14.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			23.17120	19.315	15.99	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,019.87120	1,057.715	15.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			15.34830	11.988	16.43	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,202.04830	1,240.388	16.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Call			30.80120	25.830	15.18	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Put			867.50120	904.230	15.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			8.55590	6.586	16.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,405.25590	1,444.986	16.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			2.00560	1.515	17.40	0.00	0	36,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,898.70560	1,939.915	17.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			27.12620	22.686	15.53	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			933.82620	971.086	15.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			0.98100	0.740	17.73	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,137.68100	2,179.140	17.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			0.92390	0.719	17.81	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,157.62390	2,199.119	17.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			14.93370	11.655	16.44	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,211.63370	1,250.055	16.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			0.93500	0.901	24.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,097.63500	3,139.301	24.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			0.94190	0.909	24.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,127.64190	3,169.309	24.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			1.67870	1.267	17.49	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			1,958.37870	1,999.667	17.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,603.34320	2,561.635	20.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.04320	0.035	20.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.38330	0.273	25.26	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,737.08330	3,778.673	25.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			0.83600	0.764	20.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,497.53600	2,539.164	20.14	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	8.00	Call			3,103.31480	3,061.614	23.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.01480	0.014	23.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,653.33880	2,611.631	20.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.03880	0.031	20.35	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			0.98850	0.908	21.10	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,692.28850	2,733.808	21.10	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			372.32210	338.649	10.43	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			63.62210	71.549	10.43	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Call			171.20250	151.216	11.24	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Put			212.50250	234.116	11.24	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Call			31.15840	26.444	15.35	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Put			912.45840	949.344	15.35	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Call			178.53130	158.650	11.33	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Put			222.43130	244.350	11.33	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Call			127.82810	112.465	12.08	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Put			331.72810	358.164	12.08	0.00	0	10,000
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,823.45810	2,781.655	20.45	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.05810	0.055	20.45	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			172.72410	153.759	11.43	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			249.32410	272.158	11.43	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			254.99940	234.893	11.20	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			260.19940	281.393	11.20	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			1.89700	2.219	18.87	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,077.09700	3,118.719	18.87	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,895.07810	2,853.884	19.21	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.27810	0.384	19.21	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			483.64640	452.413	10.39	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			88.84640	98.913	10.39	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			28.11350	22.537	23.84	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,279.41350	3,315.537	23.84	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			554.31830	522.747	10.60	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			105.61830	115.747	10.60	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			351.38370	326.164	11.29	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			250.68370	267.264	11.29	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,951.51010	2,909.901	18.70	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.81010	1.001	18.70	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			321.26490	298.312	11.48	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			288.66490	307.512	11.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			999.42400	958.560	10.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			34.02400	35.160	10.74	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			839.55140	800.126	10.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			54.15140	56.726	10.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			633.21180	600.498	10.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.71300	0.882	19.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			3.68730	4.391	15.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,793.05570	1,751.785	13.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			7.65570	8.385	13.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			64.52910	60.360	18.03	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,829.12910	1,866.960	18.03	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,286.11300	3,244.282	19.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,956.79690	2,994.777	22.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.32510	0.214	24.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,714.92510	7,756.814	24.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			155.25880	145.302	14.41	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			869.85880	901.902	14.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,289.08730	2,247.791	15.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,415.26650	1,451.431	16.58	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			66.89220	62.570	17.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,781.49220	1,819.170	17.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			260.55170	243.787	12.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			475.15170	500.387	12.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			42.19690	38.177	22.69	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			548.22540	575.128	12.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			180.04670	168.392	13.86	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			744.64670	774.992	13.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			467.48330	439.510	11.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			192.08330	206.110	11.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			90.66650	84.831	16.58	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			340.91980	362.335	11.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			291.28630	272.693	12.18	136,346.45	500	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			405.88630	429.293	12.18	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			532.95790	502.947	10.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			147.55790	159.547	10.84	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			233.62540	218.528	12.93	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			183.48290	197.139	11.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			473.15390	444.995	11.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			187.75390	201.595	11.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			830.91470	791.590	10.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			55.51470	58.190	10.56	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			326.31980	305.735	11.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			97.81180	107.098	10.50	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			605.24700	573.240	10.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			109.84700	119.840	10.59	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,204.96840	1,163.373	11.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			19.56840	19.973	11.10	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			478.88290	450.539	11.04	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			624.90750	592.706	10.68	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			118.30750	128.306	10.68	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			43.36650	37.277	24.81	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,586.76650	3,622.877	24.81	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			146.03000	137.153	15.17	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			1,069.83000	1,103.153	15.17	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			405.55060	380.212	11.52	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			289.35060	306.212	11.52	0.00	0	22,187

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			694.86950	659.469	10.54	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			126.26950	133.869	10.54	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			53.58160	48.326	24.72	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,834.98160	3,872.726	24.72	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			61.04860	54.023	24.52	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,114.24860	4,150.823	24.52	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			767.05380	729.705	10.78	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			140.25380	146.505	10.78	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			626.03570	597.574	11.42	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			247.13570	262.674	11.42	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			615.31730	587.205	11.47	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			256.41730	272.305	11.47	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			474.97750	451.883	12.25	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			128.73200	134.465	10.90	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			133.32570	139.254	10.89	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			682.35000	652.138	11.16	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			203.45000	217.238	11.16	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			159.81690	152.568	17.17	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,700.91690	1,737.668	17.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			857.63200	819.366	10.90	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,903.06970	1,940.758	17.80	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			125.97640	120.513	18.48	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			2,127.07640	2,165.613	18.48	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			349.15560	332.950	13.51	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			680.25560	708.050	13.51	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			842.22570	804.154	10.89	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			687.65650	715.580	13.54	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			343.98340	328.035	13.57	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			695.08340	723.135	13.57	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			517.66390	492.954	11.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			358.76390	378.054	11.99	0.00	0	2,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			141.96970	135.658	17.80	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			416.07750	436.983	12.25	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			403.85620	385.020	12.90	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			544.95620	570.120	12.90	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			670.72010	640.857	11.22	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			211.82010	225.957	11.22	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			346.55650	330.480	13.54	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			837.40060	800.030	10.96	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			150.40060	157.330	10.96	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			63.49340	59.651	24.59	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,456.49340	4,496.951	24.59	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			910.96290	874.539	11.08	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			157.46290	166.239	11.08	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			73.26080	69.636	24.43	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,669.76080	4,711.336	24.43	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			79.13430	72.600	24.28	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	27/08/2015	Foreign Exchange Option	16.50	Put			4,965.33430	5,004.200	24.28	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			978.93980	939.799	11.14	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			165.13980	171.399	11.14	0.00	0	300
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			357.35710	343.220	15.46	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			1,206.05710	1,237.620	15.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			274.49230	264.128	16.95	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,683.19230	1,718.528	16.95	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			188.47850	189.071	22.12	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			3,117.17850	3,163.471	22.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			629.46120	602.918	12.60	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			478.16120	497.318	12.60	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			625.46220	599.058	12.63	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			484.16220	503.458	12.63	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			465.98860	446.621	14.04	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			814.68860	841.021	14.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			892.54990	854.183	11.23	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			221.24990	228.583	11.23	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			879.00580	840.771	11.23	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			227.70580	235.171	11.23	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			633.49230	606.815	12.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			472.19230	491.215	12.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,204.29130	1,163.438	11.15	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			112.99130	117.838	11.15	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,172.47730	1,131.835	11.15	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			121.17730	126.235	11.15	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,051.39940	1,011.789	11.22	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			170.99940	177.188	11.22	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			85.50640	81.858	24.29	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,205.10640	5,247.258	24.29	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,118.51710	1,078.176	11.28	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			175.51710	181.376	11.28	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			99.54970	92.339	24.13	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,336.54970	5,375.539	24.13	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			91.77810	88.530	24.03	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,736.57810	5,779.230	24.03	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,186.62520	1,145.533	11.39	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			181.42520	186.233	11.39	0.00	0	300
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			244.75010	251.573	11.61	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			23.37260	23.449	13.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,664.70070	2,618.943	13.34	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			23.90070	23.943	13.34	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,615.24230	2,569.451	13.15	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			24.44230	24.451	13.15	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,085.55010	1,046.573	11.61	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,714.17260	2,668.449	13.53	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			86.01060	83.242	23.77	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,093.01060	6,135.842	23.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,247.55660	1,208.053	11.49	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			184.55660	190.653	11.49	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,017.67260	979.155	11.73	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			294.67260	301.755	11.73	0.00	0	0
Total \$ / R Option											136,346.45	500	1,701,282
Total \$ / R											477,613,655.95	43,621	2,823,523
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			11.06160		11.10330			0.00	0	1,523
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.24340		11.28540			0.00	0	204
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.41490		11.45890			0.00	0	93
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			11.60560		11.65130			0.00	0	15
Total \$ / R MAXI Future											0.00	0	1,835
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			34,362.51950	37,091.117	12.21	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			10,454.92530	9,038.786	12.26	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			35,124.92530	37,878.786	12.26	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			10,222.89190	8,831.476	12.31	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			35,892.89190	38,671.476	12.31	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			42,613.91970	39,024.276	10.36	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			4,283.91970	4,864.276	10.36	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			10,692.51950	9,251.117	12.21	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			33,467.37250	31,278.718	11.72	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			32,927.37250	34,938.718	11.72	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			22,869.51130	24,413.235	11.26	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			41,891.59000	39,253.418	11.28	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			23,351.59000	24,913.418	11.28	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			41,379.05760	38,759.237	11.30	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			23,839.05760	25,419.237	11.30	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			42,409.51130	39,753.235	11.26	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			36,432.05120	38,367.822	12.02	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			52,215.10490	49,718.221	11.97	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			35,325.10490	37,228.221	11.97	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			51,766.39110	49,286.044	11.99	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			35,876.39110	37,796.044	11.99	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			51,322.05120	48,857.822	12.02	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			55,215.93590	52,867.580	13.19	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			61,085.93590	63,307.580	13.19	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			55,889.45340	53,512.101	13.13	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			59,759.45340	61,952.101	13.13	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			55,551.52850	53,188.701	13.16	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			60,421.52850	62,628.701	13.16	0.00	0	0
Total \$ / R MAXI Option											0.00	0	420
Total \$ / R MAXI											0.00	0	2,255

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 Future			17.72520		17.80620			638,107.20	36	36,936
£ / R	On	23/01/2015	Foreign Exchange Future			17.85030		17.93110			0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Future			18.00210		18.08330			0.00	0	2,572
£ / R	On	12/06/2015	Foreign Exchange Future			18.25860		18.34350			0.00	0	1,775
£ / R	On	14/09/2015	Foreign Exchange Future			18.54210		18.63030			0.00	0	1,005
Total £ / R Future											638,107.20	36	42,288
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Call			27.97030	23.263	13.67	0.00	0	16,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Put			1,411.77030	1,488.063	13.67	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Call			22.76330	19.137	14.13	0.00	0	5,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Put			1,556.56330	1,633.936	14.13	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Call			483.53490	424.983	10.20	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Put			127.33490	149.783	10.20	0.00	0	2,500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			423.45240	369.461	10.24	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			157.25240	184.261	10.24	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			82.87110	67.365	11.73	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			776.67110	842.165	11.73	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			417.05180	363.584	10.25	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			160.85180	188.385	10.25	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			410.70730	357.768	10.25	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			164.50730	192.568	10.25	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.35	Call			555.31020	492.108	10.16	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.35	Put			99.11020	116.908	10.16	0.00	0	10,000
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			15.66860	14.586	16.57	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			3,124.56860	3,204.286	16.57	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			10.49920	10.506	18.21	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,779.39920	3,860.206	18.21	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			10.44470	10.455	18.27	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,799.34470	3,880.155	18.27	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			106.86130	95.273	13.01	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,265.76130	1,334.973	13.01	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			105.58000	94.105	13.03	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,274.48000	1,343.805	13.03	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			104.31150	92.952	13.04	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,283.21150	1,352.652	13.04	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			280.36290	255.673	11.48	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			569.26290	625.373	11.48	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			206.97370	188.665	12.07	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			775.87370	838.365	12.07	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			180.03080	164.128	12.34	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			878.93080	943.828	12.34	0.00	0	2,416
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,413.70110	1,480.871	13.74	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			203.94630	190.111	13.77	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,430.64630	1,498.011	13.77	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			257.59120	240.333	13.27	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,174.29120	1,238.234	13.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			207.00110	192.971	13.74	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			205.46730	191.535	13.76	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,422.16730	1,489.435	13.76	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			550.45220	524.433	13.37	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,066.95220	1,125.833	13.37	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			556.06090	529.767	13.34	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,052.56090	1,111.166	13.34	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			553.24790	527.094	13.36	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,059.74790	1,118.494	13.36	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			796.16750	764.137	13.45	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,105.86750	1,162.037	13.45	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			793.05300	761.148	13.47	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,112.75300	1,169.048	13.47	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			789.95420	758.174	13.48	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,119.65420	1,176.074	13.48	0.00	0	0
Total £ / R Option											0.00	0	68,012
Total £ / R											638,107.20	36	110,300
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10231		0.10360			511.54	5	15,514
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10411		0.10542			0.00	0	75
Total ¥ / R Future											511.54	5	15,589
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			0.91220	0.605	15.74	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,641.01220	1,769.805	15.74	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			385.40640	282.075	9.16	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			25.50640	51.275	9.16	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			28.37050	18.183	13.65	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			668.47050	787.383	13.65	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,548.60670	1,418.279	11.94	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			6.50670	7.179	11.94	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			627.81170	528.965	10.80	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			85.71170	117.865	10.80	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			182.63840	154.198	14.09	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			640.53840	743.098	14.09	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											511.54	5	15,589
€ / R	On	27/10/2014	Foreign Exchange Future			13.88980		13.95330			0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Future			13.88740		13.95810			0.00	0	2,000
€ / R	On	26/11/2014	Foreign Exchange Future			13.95260		14.02410			0.00	0	2,000
€ / R	On	12/12/2014	Foreign Exchange Future			13.99100		14.06260			5,050,751.00	361	73,678
€ / R	On	16/03/2015	Foreign Exchange Future			14.23020		14.30240			3,045,262.80	214	28,543
€ / R	On	12/06/2015	Foreign Exchange Future			14.45750		14.53270			361,437.50	25	1,225
€ / R	On	14/09/2015	Foreign Exchange Future			14.71480		14.79220			0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total € / R Future											8,457,451.30	600	107,546
€ / R	On	27/10/2014	Foreign Exchange Option	14.00	Call			41.43940	23.615	11.03	0.00	0	5,000
€ / R	On	27/10/2014	Foreign Exchange Option	14.00	Put			88.13940	133.815	11.03	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.34	Call			5.07180	3.908	14.11	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.34	Put			386.97180	456.508	14.11	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.35	Call			4.71840	3.685	14.21	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.35	Put			396.61840	466.285	14.21	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.36	Call			4.39010	3.475	14.31	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.36	Put			406.29010	476.075	14.31	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Call			81.04600	61.104	11.45	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Put			396.94600	448.504	11.45	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Call			78.99570	59.458	11.48	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Put			404.89570	456.858	11.48	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Call			76.99770	57.856	11.52	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Put			412.89770	465.257	11.52	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			597.98860	532.696	9.72	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			254.98930	212.131	10.25	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			182.38930	211.131	10.25	0.00	0	4,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Call			27.12170	21.388	14.15	0.00	0	4,500
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			431.53960	373.973	9.94	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			78.93960	92.973	9.94	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			18.89040	14.788	14.93	0.00	0	7,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			76.26190	89.850	9.93	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			409.97190	353.783	9.98	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			87.37190	102.783	9.98	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			2,239.04260	2,310.139	15.65	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Call			184.72460	152.773	10.75	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Put			272.12460	311.773	10.75	0.00	0	3,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Put			1,114.52170	1,180.388	14.15	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			21.48320	16.860	14.65	0.00	0	25,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			1,248.88320	1,315.860	14.65	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			35.38860	41.696	9.72	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			446.24940	387.798	9.92	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			73.64940	86.798	9.92	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			438.86190	380.850	9.93	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			1,326.29040	1,393.788	14.93	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			1.64260	1.139	15.65	0.00	0	1,737
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			218.14010	197.624	12.86	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			855.74010	907.424	12.86	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			206.43430	187.149	13.01	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			904.03430	956.949	13.01	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			214.15210	194.055	12.91	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			871.75210	923.855	12.91	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			161.35630	146.478	13.75	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,138.95630	1,196.278	13.75	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	14.02	Call			541.47870	492.183	10.68	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			259.07870	281.983	10.68	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			216.13370	195.828	12.88	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			863.73370	915.628	12.88	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			134.33130	122.179	14.32	0.00	0	7,100
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,331.93130	1,391.979	14.32	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			673.81330	617.154	10.31	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			171.41330	186.954	10.31	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			197.34750	178.936	13.14	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			944.94750	998.736	13.14	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			552.62210	502.629	10.64	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			250.22210	272.429	10.64	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			157.28780	142.814	13.82	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,164.88780	1,222.614	13.82	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,186.48430	1,241.852	13.89	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			312.99680	292.841	13.84	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,170.29680	1,225.341	13.84	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			311.08290	291.090	13.86	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,178.38290	1,233.589	13.86	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			309.18430	289.352	13.89	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			555.58920	523.479	13.42	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,003.38920	1,048.679	13.42	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			552.85660	520.935	13.44	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,010.65660	1,056.135	13.44	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			550.13630	518.408	13.46	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,017.93630	1,063.609	13.46	0.00	0	0
Total € / R Option											0.00	0	125,437
Total € / R											8,457,451.30	600	232,983
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.65870		9.73350			2,414,675.00	250	12,314
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.75150		9.82720			0.00	0	7,626
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.83840		9.91580			245,960.00	25	2,800
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.93870		10.01850			0.00	0	600
Total AU\$ / R Future											2,660,635.00	275	23,340
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			1,068.23360	1,142.603	12.59	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			188.51690	137.375	7.83	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			65.01690	88.675	7.83	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			311.02360	248.466	8.17	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			202.36250	149.525	7.87	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			58.86250	80.825	7.87	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			195.38090	143.381	7.85	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			61.88090	84.681	7.85	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			1,018.53000	1,092.813	12.36	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			1.73360	1.303	12.59	0.00	0	201

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			86.52760	61.024	8.25	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			153.02760	202.324	8.25	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			29.40560	19.431	9.10	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			345.90560	410.731	9.10	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			2.03000	1.513	12.36	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			27.52360	39.766	8.17	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			349.80940	397.839	10.29	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			173.91290	146.674	10.32	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			356.71290	405.174	10.32	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			180.15790	152.056	10.26	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			342.95790	390.556	10.26	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			177.00940	149.340	10.29	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			559.13010	607.781	11.69	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			232.14430	203.724	11.71	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			566.34430	615.324	11.71	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			229.39580	201.295	11.74	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			573.59580	622.895	11.74	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			234.93010	206.180	11.69	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			661.37670	709.960	12.28	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			325.72780	293.935	12.24	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			647.22780	695.235	12.24	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			322.78980	291.284	12.26	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			654.28980	702.584	12.26	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			319.87670	288.660	12.28	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											2,660,635.00	275	24,345
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.82690		9.89110			0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.96360		10.02930			0.00	0	100
Total CAD/ R Future											0.00	0	100
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			92.73700	73.352	9.57	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			191.63700	236.452	9.57	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			89.54760	70.736	9.61	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			198.44760	243.836	9.61	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			86.45810	68.207	9.65	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			205.35810	251.307	9.65	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			304.56660	344.003	10.51	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			231.12550	204.102	10.45	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			291.82550	330.502	10.45	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			227.46690	200.825	10.48	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			298.16690	337.226	10.48	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			223.86660	197.603	10.51	0.00	0	0
Total CAD/ R Option											0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CAD/ R								0.00	0	100
CF CANDCO n 12/12/2014 Foreign Exchange Future			13.98330		-18.79060			0.00	0	1,942
Total CF CANDO CAFC Future								0.00	0	1,942
Total CF CANDO CAFC								0.00	0	1,942
CF CANDCO n 12/12/2014 Foreign Exchange Future			858.19050		891.50500			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			956.24960		989.35840			0.00	0	2,913
Total CF CANDO CAFH Future								0.00	0	2,913
Total CF CANDO CAFH								0.00	0	2,913
CF CANDCO n 12/12/2014 Foreign Exchange Future			277.83790		-247.38190			0.00	0	4,362
Total CF CANDO CAFJ Future								0.00	0	4,362
Total CF CANDO CAFJ								0.00	0	4,362
CF CANDCO n 12/12/2014 Foreign Exchange Future			769.06500		804.39570			0.00	0	1,871
Total CF CANDO CAFK Future								0.00	0	1,871
Total CF CANDO CAFK								0.00	0	1,871
CHF / R On 12/12/2014 Foreign Exchange Future			11.59690		11.66400			0.00	0	6,752
CHF / R On 16/03/2015 Foreign Exchange Future			11.79940		11.86760			294,985.00	25	2,308
Total CHF / R Future								294,985.00	25	9,060
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Call			47.78840	34.553	12.66	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Put			623.78840	677.653	12.66	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Call			46.62240	33.850	12.72	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Put			632.62240	686.950	12.72	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Call			45.58380	33.164	12.77	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Put			641.58380	696.264	12.77	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			103.59740	91.800	14.91	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			1,225.99740	1,282.400	14.91	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			102.53620	90.840	14.94	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			1,234.93620	1,291.441	14.94	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			101.48970	89.757	14.95	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			1,243.88970	1,300.357	14.95	0.00	0	0
Total CHF / R Option								0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CHF / R								294,985.00	25	9,060
CNH / R On 12/12/2014			1.79870		1.80500			0.00	0	0
CNH / R On 16/03/2015			1.81530		1.82210			0.00	0	0
Total CNH / R Future								0.00	0	0
CNH / R On 12/12/2014	1.76	Call			548.04620	497.862	9.89	0.00	0	0
CNH / R On 12/12/2014	1.76	Put			98.04620	110.862	9.89	0.00	0	0
CNH / R On 12/12/2014	1.74	Call			705.59760	650.345	9.84	0.00	0	0
CNH / R On 12/12/2014	1.74	Put			55.59760	63.345	9.84	0.00	0	0
CNH / R On 12/12/2014	1.75	Call			624.56740	571.658	9.86	0.00	0	0
CNH / R On 12/12/2014	1.75	Put			74.56740	84.658	9.86	0.00	0	0
CNH / R On 16/03/2015	1.80	Put			386.99140	412.423	10.71	0.00	0	0
CNH / R On 16/03/2015	1.81	Call			560.37840	520.405	10.87	0.00	0	0
CNH / R On 16/03/2015	1.81	Put			439.37840	467.405	10.87	0.00	0	0
CNH / R On 16/03/2015	1.79	Call			665.25350	620.114	10.70	0.00	0	0
CNH / R On 16/03/2015	1.79	Put			344.25350	367.114	10.70	0.00	0	0
CNH / R On 16/03/2015	1.80	Call			607.99140	565.423	10.71	0.00	0	0
Total CNH / R Option								0.00	0	0
Total CNH / R								0.00	0	0
KES / R On 12/12/2014			0.12310		0.12380			0.00	0	9
Total KES / R Future								0.00	0	9
Total KES / R								0.00	0	9
NGN / R On 12/12/2014			0.06570		0.06580			0.00	0	17
Total NGN / R Future								0.00	0	17
Total NGN / R								0.00	0	17
QUANTO € On 12/12/2014			1.26480		1.26650			12,648.00	10	30
QUANTO € On 16/03/2015			1.26560		1.26730			0.00	0	0
Total QUANTO € / \$ Future								12,648.00	10	30
Total QUANTO € / \$								12,648.00	10	30
RAIN On 12/12/2014			20,927.86000		21,036.15000			0.00	0	0
Total RAIN Future								0.00	0	0
Total RAIN								0.00	0	0
TRY / R On 12/12/2014			4.88920		4.89040			0.00	0	0
TRY / R On 16/03/2015			4.86580		4.86940			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total TRY / R Future								0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.98	Call			16.69060	18.276	7.06	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.98	Put			106.29060	109.076	7.06	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.99	Call			15.00340	16.541	7.15	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.99	Put			114.60340	117.341	7.15	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	5.00	Call			13.48770	14.973	7.25	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	5.00	Put			123.08770	125.773	7.25	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	4.99	Call			48.40950	46.435	7.78	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	4.99	Put			169.00950	170.635	7.78	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.00	Call			45.96290	44.056	7.82	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.00	Put			176.56290	178.256	7.82	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.01	Call			43.63430	41.795	7.87	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.01	Put			184.23430	185.995	7.87	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			1.70840		1.70850			0.00	0	13
Total ZMW / R Future								0.00	0	13
Total ZMW / R								0.00	0	13
Total Futures								489 541 647.54	44,072	1,359,756
Total Options								136 346.45	500	1,896,156
Grand Total:								489,677,993.99	44,572	3,255,912