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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/11/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 04/11/2014 Foreign Exchange Future			11.05840		11.06260			88,467,200.00	8,000	0
\$ / R On 05/11/2014 Foreign Exchange Future			11.05840		11.06260			0.00	0	424
\$ / R On 10/11/2014 Foreign Exchange Future			11.06310		11.06880			0.00	0	1,338
\$ / R On 12/11/2014 Foreign Exchange Future			11.06610		11.07180			0.00	0	711
\$ / R On 25/11/2014 Foreign Exchange Future			11.09000		11.09610			0.00	0	0
\$ / R On 26/11/2014 Foreign Exchange Future			11.09180		11.09800			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			11.09560		11.10170			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			11.11860		11.12500			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			11.12060		11.12700			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			11.12270		11.12900			114,430,337.60	10,288	958,023
\$ / R On 15/12/2014 Foreign Exchange Future			11.12880		11.13510			0.00	0	0
\$ / R On 19/12/2014 Foreign Exchange Future			11.13690		11.14310			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.14500		11.15110			0.00	0	440
\$ / R On 28/01/2015 Foreign Exchange Future			11.21430		11.21960			0.00	0	2,300
\$ / R On 25/02/2015 Foreign Exchange Future			11.26780		11.27360			0.00	0	2,421
\$ / R On 26/02/2015 Foreign Exchange Future			11.26970		11.27550			0.00	0	0
\$ / R On 27/02/2015 Foreign Exchange Future			11.27170		11.27750			0.00	0	0
\$ / R On 16/03/2015 Foreign Exchange Future			11.30470		11.31080			10,400,324.00	920	117,570
\$ / R On 27/03/2015 Foreign Exchange Future			11.32600		11.33240			0.00	0	2,435
\$ / R On 01/04/2015 Foreign Exchange Future			11.33570		11.34210			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.38810		11.39500			0.00	0	2,450

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/05/2015	Foreign Exchange Future			11.44600		11.45290			0.00	0	1,375
\$ / R	On	12/06/2015	Foreign Exchange Future			11.47830		11.48510			0.00	0	31,138
\$ / R	On	26/06/2015	Foreign Exchange Future			11.50650		11.51320			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.57310		11.57950			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.63280		11.63870			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.67010		11.67570			0.00	0	3,385
\$ / R	On	28/09/2015	Foreign Exchange Future			11.69910		11.70440			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.76120		11.76600			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.82180		11.82650			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			11.85710		11.86180			0.00	0	30,000
\$ / R	On	21/12/2015	Foreign Exchange Future			11.87910		11.88380			0.00	0	0
Total \$ / R Future											213,297,861.60	19,208	1,160,196
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			902.60710	898.400	11.92	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			0.00710	0.000	11.92	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.98	Call			88.61590	78.400	11.92	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.98	Put			6.01590	0.000	11.92	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			0.00660	0.000	11.92	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			847.40660	851.600	11.92	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			7.78390	2.543	15.90	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			145.18390	144.143	15.90	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			313.17330	308.568	20.71	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			0.57330	0.168	20.71	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	10.97	Call			130.52580	122.502	11.66	0.00	0	5,000
\$ / R	On	10/11/2014	Foreign Exchange Option	10.97	Put			31.72580	29.402	11.66	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	11.18	Call			30.06040	25.857	12.16	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	11.18	Put			141.26040	142.756	12.16	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Call			302.42710	294.892	13.15	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Put			10.62710	8.792	13.15	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			322.26180	315.225	11.21	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			26.16180	25.225	11.21	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			0.09180	0.108	26.09	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,513.99180	2,520.108	26.09	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Call			5.44910	4.990	14.48	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Put			757.44910	763.190	14.48	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Call			96.66250	91.966	10.91	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Put			148.66250	150.166	10.91	0.00	0	500
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			71.47600	67.668	11.43	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			219.77600	222.068	11.43	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,801.70000	2,795.600	18.46	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	18.46	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			376.82010	369.163	10.13	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			31.82010	30.563	10.13	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			181.80750	174.798	10.51	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			124.80750	124.198	10.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			2,039.02610	2,032.726	17.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			0.02610	0.026	17.58	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,569.21730	1,562.925	15.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			0.21730	0.225	15.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,579.01130	2,572.711	21.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.01130	0.011	21.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,129.01740	2,122.718	17.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			0.01740	0.018	17.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,249.90600	1,243.646	14.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			0.90600	0.946	14.60	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,689.12680	1,682.830	16.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			0.12680	0.130	16.26	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,629.16600	1,622.871	16.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			0.16600	0.171	16.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			1,031.21010	1,024.717	13.37	0.00	0	2,995
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			2.21010	2.017	13.37	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,529.26000	1,522.969	15.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			0.26000	0.269	15.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,349.58090	1,343.305	14.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			0.58090	0.605	14.98	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			783.73850	776.499	11.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			4.73850	3.799	11.42	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,130.53960	1,124.311	14.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			1.53960	1.611	14.15	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,080.91670	1,074.500	13.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			1.91670	1.800	13.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			734.58090	727.076	11.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			5.58090	4.376	11.03	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			833.03890	826.016	11.81	0.00	0	2,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			4.03890	3.316	11.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			793.58800	786.396	11.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			4.58800	3.696	11.50	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			646.57040	638.428	10.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			7.57040	5.728	10.33	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			773.89450	766.607	11.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			4.89450	3.907	11.35	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			754.22490	746.833	11.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			5.22490	4.133	11.19	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			588.34850	579.634	9.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			9.34850	6.934	9.87	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			695.38030	687.621	10.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			6.38030	4.921	10.72	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			685.60010	677.770	10.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			6.60010	5.070	10.64	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			450.47880	442.785	10.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			21.47880	20.085	10.05	0.00	0	22,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			636.83810	628.609	10.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			7.83810	5.909	10.25	0.00	0	44,450

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	10.52	Call			617.40580	608.994	10.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			8.40580	6.295	10.10	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			407.84530	400.037	10.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			28.84530	27.337	10.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			540.19850	532.817	9.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			11.19850	10.117	9.92	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			512.73030	505.255	9.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			13.73030	12.555	9.96	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Call			359.06210	351.186	10.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Put			40.06210	38.486	10.20	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			424.69650	416.928	10.09	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			25.69650	24.228	10.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			416.23640	408.447	10.11	0.00	0	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			27.23640	25.747	10.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			328.15300	320.283	10.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			49.15300	47.583	10.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			383.10780	375.255	10.16	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			34.10780	32.555	10.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			366.99800	359.127	10.18	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			37.99800	36.427	10.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			270.63620	262.929	10.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			71.63620	70.229	10.35	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			351.20790	343.329	10.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			42.20790	40.629	10.21	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			343.43710	335.559	10.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			44.43710	42.859	10.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			250.64820	243.054	10.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			81.64820	80.354	10.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			320.64160	312.782	10.26	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			51.64160	50.082	10.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			291.50360	283.711	10.31	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			62.50360	61.011	10.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			185.18390	178.249	10.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			126.18390	125.549	10.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Call			263.87550	256.201	10.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Put			74.87550	73.501	10.36	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			257.21220	249.576	10.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			78.21220	76.876	10.38	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			164.49030	158.403	10.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			145.49030	145.703	10.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			225.40260	218.005	10.44	0.00	0	40,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			96.40260	95.305	10.44	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			190.61780	183.608	10.52	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			121.61780	120.908	10.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			126.67790	123.328	11.07	0.00	0	2,931
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			197.67790	200.628	11.07	0.00	0	750
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Call			174.62990	167.852	10.56	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Put			135.62990	135.152	10.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			169.50820	162.812	10.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			140.50820	140.112	10.57	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Call			88.08020	85.402	11.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Put			289.08020	292.702	11.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Call			154.76590	149.904	10.72	0.00	0	11,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Put			155.76590	157.204	10.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			145.44900	141.819	10.82	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			166.44900	169.119	10.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Call			61.22630	59.114	12.36	0.00	0	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Put			392.22630	396.414	12.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Call			110.20560	107.126	11.32	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Put			231.20560	234.426	11.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Call			95.81220	92.987	11.56	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Put			266.81220	270.287	11.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			40.52860	38.938	13.10	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			521.52860	526.238	13.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			85.64450	83.013	11.76	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			296.64450	300.313	11.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			72.38930	70.029	12.06	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			343.38930	347.329	12.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Call			27.94010	26.607	13.78	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Put			648.94010	653.907	13.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			54.79180	52.833	12.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			425.79180	430.133	12.56	0.00	0	600
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			47.73780	45.954	12.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			468.73780	473.254	12.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Call			19.12260	17.954	14.51	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Put			790.12260	795.254	14.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			38.39510	36.863	13.20	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			539.39510	544.163	13.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			37.37350	35.871	13.25	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			548.37350	553.171	13.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			15.02010	13.957	14.99	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			886.02010	891.257	14.99	0.00	0	598
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Call			25.85980	24.559	13.93	0.00	0	4,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Put			676.85980	681.859	13.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			21.11640	19.904	14.32	0.00	0	38,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Put			752.11640	757.204	14.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			7.57020	6.589	16.20	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,168.57020	1,173.889	16.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Call			17.34210	16.217	14.70	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Put			828.34210	833.517	14.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			16.92780	15.813	14.75	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			837.92780	843.113	14.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			0.83540	0.806	18.07	0.00	0	36,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,871.83540	1,878.106	18.07	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	12.01	Call			14.66920	13.617	15.04	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			895.66920	900.917	15.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			11.91090	10.948	15.48	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			982.91090	988.248	15.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			0.38100	0.392	18.76	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,131.38100	2,137.692	18.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			7.33840	6.392	16.22	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,178.33840	1,183.692	16.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			3.93390	3.489	16.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,374.93390	1,380.789	16.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			0.67770	0.983	27.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,101.67770	3,108.283	27.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			0.69580	0.680	18.23	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			1,931.69580	1,937.980	18.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			0.40440	0.414	18.70	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,111.40440	2,117.714	18.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.37450	0.469	29.77	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,711.37450	3,717.768	29.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			0.33230	0.515	21.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,471.33230	2,477.815	21.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			0.65790	0.957	27.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,071.65790	3,078.257	27.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,129.01010	3,122.710	26.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.01010	0.010	26.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,679.01120	2,672.711	22.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.01120	0.011	22.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,629.01130	2,622.711	21.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.01130	0.011	21.91	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Call			153.08490	148.850	10.69	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Put			167.98490	170.050	10.69	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Call			17.98920	16.889	14.84	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Put			872.88920	878.089	14.84	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			0.48840	0.587	22.47	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,665.38840	2,671.787	22.47	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			374.99880	367.552	10.15	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			39.89880	38.752	10.15	0.00	0	500
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Call			161.21390	157.229	10.79	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Put			178.11390	180.328	10.79	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Call			107.79760	104.905	11.57	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Put			284.69760	288.005	11.57	0.00	0	10,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			155.40360	151.854	10.90	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			204.30360	206.854	10.90	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,851.12210	2,845.023	21.97	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.02210	0.023	21.97	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			1.38380	2.836	20.32	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,051.78380	3,058.535	20.32	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,919.73670	2,914.505	19.79	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.13670	0.205	19.79	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			488.36070	483.681	10.21	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			68.76070	69.381	10.21	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			240.48510	238.974	10.74	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			220.88510	224.674	10.74	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			558.73270	552.864	10.34	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			85.13270	85.064	10.34	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			18.44690	3.844	19.01	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,244.84690	3,236.044	19.01	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,976.07700	2,970.547	19.65	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.57700	0.847	19.65	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			341.40830	336.739	10.91	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			215.90830	217.039	10.91	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			309.39110	304.616	11.04	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			251.89110	252.916	11.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,225.36140	1,217.733	11.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			14.56140	13.033	11.04	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,016.83570	1,008.654	10.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			26.03570	23.954	10.63	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			853.41170	845.388	10.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,689.35080	7,695.307	20.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,311.32180	3,305.483	20.28	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.52180	0.783	20.28	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,313.47020	2,308.339	16.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			2.67020	3.639	16.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,791.81280	1,797.151	17.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,816.38100	1,810.996	14.03	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			5.58100	6.296	14.03	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			32.72090	17.721	20.14	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,921.92090	2,913.021	20.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.15080	0.007	20.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			826.29310	832.021	13.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			76.11950	75.878	16.17	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,375.31950	1,381.178	16.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			54.70200	53.987	17.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,743.90200	1,749.287	17.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			52.61280	51.851	17.61	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			460.85040	465.248	12.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			215.51640	214.060	12.44	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			504.71640	509.360	12.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			161.31550	160.724	13.38	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			700.51550	706.024	13.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			137.09310	136.721	13.94	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			300.88640	304.153	11.31	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			275.06650	272.728	11.68	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			364.26650	368.028	11.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			243.19640	241.321	12.06	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			432.39640	436.621	12.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			231.65040	229.948	12.21	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			155.44140	156.060	10.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			470.08680	464.681	10.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			159.28680	159.981	10.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			463.98700	458.657	10.75	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			163.18700	163.957	10.75	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			311.68640	308.853	11.31	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			90.43490	89.814	10.32	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			603.95940	597.286	10.34	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			93.15940	92.586	10.34	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			534.21150	528.103	10.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			123.41150	123.404	10.54	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			476.24140	470.760	10.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			42.61170	40.688	10.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			844.55290	836.551	10.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			43.75290	41.851	10.46	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			640.87470	633.979	10.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			80.07470	79.279	10.25	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			611.23490	604.514	10.32	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			629.08550	621.857	10.32	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			96.68550	95.857	10.32	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			34.84530	22.907	23.23	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,552.44530	3,546.907	23.23	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			396.73730	392.082	11.17	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			254.63730	256.382	11.17	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			129.11380	128.513	14.73	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			1,027.01380	1,032.813	14.73	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			44.42780	38.100	24.00	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,799.42780	3,800.000	24.00	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			702.70700	693.954	10.34	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			107.70700	105.854	10.34	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			771.25700	763.015	10.52	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			118.35700	117.015	10.52	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			52.00360	48.464	24.31	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,079.10360	4,082.464	24.31	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			665.77000	659.581	10.71	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			180.67000	181.281	10.71	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			618.77260	613.101	10.92	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			213.67260	214.801	10.92	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			607.50230	601.966	10.97	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			172.90160	173.392	10.66	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			2,086.40090	2,092.606	18.05	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			864.78150	856.706	10.70	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			109.68150	108.406	10.70	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			848.87250	840.917	10.68	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			113.77250	112.617	10.68	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			678.00160	671.692	10.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			649.30990	654.513	13.04	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			143.42460	142.881	16.73	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,658.32460	1,664.581	16.73	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			126.51230	125.946	17.36	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,861.41230	1,867.646	17.36	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			111.50090	110.906	18.05	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			500.30930	504.873	12.35	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			329.64870	327.997	12.98	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			634.54870	639.697	12.98	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			327.01360	325.391	13.01	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			641.91360	647.091	13.01	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			324.40990	322.813	13.04	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			222.40230	223.666	10.97	0.00	0	5,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			504.95210	500.859	11.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			319.85210	322.559	11.50	0.00	0	2,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			460.25400	456.921	11.76	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			375.15400	378.621	11.76	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			385.40930	383.173	12.35	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			840.97050	833.790	10.69	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			127.77050	127.290	10.69	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			54.56840	52.891	24.26	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,421.36840	4,426.391	24.26	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			67.55660	66.688	24.41	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,638.05660	4,643.588	24.41	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			914.08460	908.042	10.77	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			134.58460	134.942	10.77	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			981.38260	974.914	10.89	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			142.68260	142.114	10.89	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			69.04780	68.621	24.16	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,930.34780	4,935.821	24.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			169.04380	172.355	21.51	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			3,073.34380	3,082.255	21.51	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			442.29480	441.957	13.54	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			766.59480	771.857	13.54	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			334.09900	334.603	14.99	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			1,158.39900	1,164.503	14.99	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			253.49730	254.147	16.51	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,637.79730	1,644.047	16.51	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			614.52670	612.469	12.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			428.82670	432.369	12.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			610.32370	608.279	12.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			434.62370	438.179	12.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			606.15070	604.119	12.14	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			440.45070	444.019	12.14	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,180.01100	1,173.358	10.92	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			104.31100	103.258	10.92	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			890.15050	882.744	10.92	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			194.45050	192.643	10.92	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			876.05690	868.609	10.92	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			200.35690	198.509	10.92	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,212.77360	1,206.192	10.93	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			97.07360	96.092	10.93	0.00	0	18,946
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,054.05420	1,046.967	10.96	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			149.65420	147.867	10.96	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			75.71740	75.667	24.02	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,171.31740	5,176.567	24.02	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			89.59190	90.040	24.10	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,303.59190	5,308.841	24.10	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,121.10470	1,113.370	11.00	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			155.10470	152.170	11.00	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,186.93480	1,179.763	11.13	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			160.43480	157.963	11.13	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			84.46700	83.986	23.86	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,707.96700	5,712.186	23.86	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			203.38180	201.115	11.26	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,079.83180	1,073.134	11.29	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			218.03180	216.034	11.29	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			366.56430	368.281	16.28	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,604.76430	1,611.181	16.28	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			23.19000	24.166	14.03	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,685.85160	2,681.603	13.82	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			24.05160	24.503	13.82	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,636.74830	2,631.944	13.61	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			24.94830	24.844	13.61	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,115.18180	1,108.215	11.26	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,734.99000	2,731.266	14.03	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,247.48600	1,239.948	11.17	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			163.68600	160.848	11.17	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,008.55820	1,002.852	11.43	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			264.75820	263.752	11.43	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			77.59320	78.441	23.57	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,063.79320	6,069.341	23.57	0.00	0	0
Total \$ / R Option											0.00	0	1,709,444
Total \$ / R											213,297,861.60	19,208	2,869,640
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			11.12270		11.12900			500,521.50	45	1,717
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.30470		11.31080			0.00	0	246
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.47830		11.48510			0.00	0	93
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			11.67010		11.67570			0.00	0	15
Total \$ / R MAXI Future											500,521.50	45	2,071

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Call				43,322.51970	42,548.012	10.08	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Put				2,422.51970	2,278.012	10.08	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Call				8,564.44690	8,301.314	11.76	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Put				29,664.44690	30,031.314	11.76	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Call				8,327.62540	8,069.114	11.81	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Put				30,427.62540	30,799.114	11.81	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Call				8,097.26750	7,843.443	11.86	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put				31,197.26750	31,573.443	11.86	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put				20,534.40810	20,692.854	10.94	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Call				32,070.48300	31,769.267	11.27	0.00	0	420
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Put				28,990.48300	29,299.267	11.27	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call				41,725.66520	41,257.257	10.90	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put				19,645.66520	19,787.257	10.90	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call				41,167.32810	40,707.056	10.92	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put				20,087.32810	20,237.056	10.92	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call				40,614.40810	40,162.854	10.94	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call				50,029.28120	49,627.700	11.53	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put				32,519.28120	32,797.700	11.53	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call				50,965.45780	50,548.847	11.47	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put				31,455.45780	31,718.847	11.47	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call				50,495.21340	50,085.937	11.50	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put				31,985.21340	32,255.937	11.50	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put				55,743.31720	56,185.398	12.65	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call				52,971.00610	52,856.239	12.68	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put				56,401.00610	56,846.239	12.68	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call				53,669.41050	53,537.950	12.62	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put				55,099.41050	55,527.950	12.62	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call				53,313.31720	53,195.398	12.65	0.00	0	0
Total \$ / R MAXI Option											0.00	0	420
Total \$ / R MAXI											500,521.50	45	2,491
£ / R	On 12/12/2014	Foreign Exchange Future			17.79800		17.77740				61,225,120.00	3,440	45,956
£ / R	On 23/01/2015	Foreign Exchange Future			17.92370		17.90140				0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.07430		18.05290				0.00	0	3,280
£ / R	On 12/06/2015	Foreign Exchange Future			18.33380		18.31260				0.00	0	1,845
£ / R	On 14/09/2015	Foreign Exchange Future			18.62030		18.59630				0.00	0	1,005
Total £ / R Future											61,225,120.00	3,440	52,086
£ / R	On 12/12/2014	Foreign Exchange Option	18.50	Call			42.38120		42.758	10.82	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	18.50	Put			764.98120		744.758	10.82	0.00	0	500
£ / R	On 12/12/2014	Foreign Exchange Option	17.35	Call			508.95670		522.527	10.31	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.55	Put			135.68100		127.605	10.14	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.56	Put			138.98370		130.861	10.13	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	19.19	Call			11.83170		11.546	13.07	0.00	0	16,000
£ / R	On 12/12/2014	Foreign Exchange Option	19.19	Put			1,424.43170		1,403.546	13.07	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	19.34	Call			9.60830	9.497	13.69	0.00	0	5,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Put			1,572.20830	1,551.497	13.69	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			363.08100	375.605	10.14	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.35	Put			81.55670	74.526	10.31	0.00	0	10,000
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Call			433.29620	446.312	10.23	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Put			105.89620	98.312	10.23	0.00	0	2,500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			369.83890	382.410	10.15	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			132.43890	124.410	10.15	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			356.38370	368.861	10.13	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			6.18560	6.387	17.98	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,824.78560	3,802.687	17.98	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			67.10140	70.590	12.26	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,275.70140	1,256.890	12.26	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			8.34210	8.675	16.07	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			3,146.94210	3,124.975	16.07	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			6.20450	6.408	17.91	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,804.80450	3,782.708	17.91	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			136.04560	142.084	11.72	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			864.64560	848.384	11.72	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			69.30960	72.901	12.25	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,257.90960	1,239.201	12.25	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			68.19650	71.737	12.26	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,266.79650	1,248.037	12.26	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			230.15310	238.289	10.89	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			548.75310	534.589	10.89	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			160.73370	167.363	11.46	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			759.33370	743.663	11.46	0.00	0	4,700
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,421.70920	1,405.787	13.27	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			214.41530	220.877	12.77	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,161.51530	1,146.576	12.77	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			167.41340	172.949	13.23	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,404.51340	1,388.649	13.23	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			166.00480	171.513	13.25	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,413.10480	1,397.213	13.25	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			164.60920	170.087	13.27	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,035.24410	1,021.820	12.66	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			493.27500	501.068	12.62	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,020.67500	1,007.268	12.62	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			490.54780	498.332	12.64	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,027.94780	1,014.532	12.64	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			487.84410	495.620	12.66	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,077.50440	1,065.820	12.83	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			720.77260	733.060	12.85	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,084.47260	1,072.760	12.85	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			726.85260	739.196	12.81	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,070.55260	1,058.896	12.81	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			723.80440	736.120	12.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total £ / R Option											0.00	0	68,012
Total £ / R											61,225,120.00	3,440	120,098
¥ / R	On	12/12/2014	Foreign Exchange Future			0.09786		0.09782			0.00	0	15,509
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09957		0.09953			0.00	0	50
Total ¥ / R Future											0.00	0	15,559
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			0.09770	0.102	19.41	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			2,217.69770	2,214.502	19.41	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			58.14880	60.989	11.26	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			275.74880	275.390	11.26	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			0.99390	1.063	14.65	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			1,218.59390	1,215.463	14.65	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			971.53500	978.408	11.52	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			18.13500	21.108	11.52	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			257.59000	266.885	12.02	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			304.19000	309.585	12.02	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			64.38370	68.503	15.31	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,110.98370	1,111.203	15.31	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	15,559
€ / R	On	26/11/2014	Foreign Exchange Future			13.87510		13.87100			0.00	0	2,000
€ / R	On	12/12/2014	Foreign Exchange Future			13.91560		13.91160			1,544,631.60	111	73,655
€ / R	On	16/03/2015	Foreign Exchange Future			14.15300		14.14830			0.00	0	31,453
€ / R	On	12/06/2015	Foreign Exchange Future			14.38100		14.37680			0.00	0	6,225
€ / R	On	14/09/2015	Foreign Exchange Future			14.63870		14.63260			73,193.50	5	100
€ / R	On	11/12/2015	Foreign Exchange Future			14.89330		14.88520			0.00	0	0
Total € / R Future											1,617,825.10	116	113,433
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Call			22.42630	22.248	11.26	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Put			491.42630	487.148	11.26	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Call			21.46380	21.267	11.28	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Put			500.46380	496.167	11.28	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Call			20.53920	20.327	11.30	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Put			509.53920	505.227	11.30	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			453.10400	457.569	10.06	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			41.50400	41.969	10.06	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			310.47310	313.903	10.07	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Call			6.15320	5.974	13.45	0.00	0	4,500
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			3.43790	3.311	14.05	0.00	0	7,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			92.12760	91.484	10.07	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			277.57840	280.619	10.07	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			105.97840	105.019	10.07	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			149.77050	150.954	10.34	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			228.17050	225.353	10.34	0.00	0	4,000
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Put			337.90180	334.434	10.81	0.00	0	3,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Put			1,244.55320	1,240.374	13.45	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			4.14530	4.001	13.79	0.00	0	25,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			1,382.54530	1,378.401	13.79	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			297.06430	300.344	10.07	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			95.46430	94.744	10.07	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			88.87310	88.303	10.07	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			303.72760	307.084	10.07	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			1,461.83790	1,457.711	14.05	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			0.58710	0.555	17.25	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			2,388.98710	2,384.955	17.25	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Call			99.50180	100.034	10.81	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,246.90620	1,240.147	13.62	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			158.84480	156.842	12.72	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,446.60540	1,439.887	14.20	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			149.81760	147.789	12.88	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			155.76380	153.752	12.77	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			967.46380	960.752	12.77	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			115.20620	113.147	13.62	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			287.51720	283.810	10.52	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			425.76940	426.626	10.54	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			950.54480	943.842	12.72	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			157.29510	155.286	12.75	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			958.99510	952.286	12.75	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			94.90540	92.887	14.20	0.00	0	7,100
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			546.67750	549.020	10.26	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			198.37750	196.020	10.26	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			1,001.51760	994.789	12.88	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			142.76890	140.730	13.01	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			1,044.46890	1,037.730	13.01	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			435.81720	436.810	10.52	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			297.46940	293.626	10.54	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			112.12700	110.070	13.69	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,273.82700	1,267.070	13.69	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,283.83280	1,274.001	13.68	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			253.81230	248.151	13.63	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,267.01230	1,257.151	13.63	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			252.21580	246.569	13.65	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,275.41580	1,265.569	13.65	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			250.63280	245.000	13.68	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			470.40810	464.589	13.14	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,077.80810	1,065.889	13.14	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			468.02190	462.216	13.16	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,085.42190	1,073.516	13.16	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			465.65230	459.860	13.18	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,093.05230	1,081.160	13.18	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			271.56970	264.154	10.67	0.00	0	5,795
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			742.31040	739.463	12.59	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			847.11040	836.163	12.59	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			853.73050	842.778	12.61	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			735.57660	732.713	12.62	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			860.37660	849.413	12.62	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			400.51420	398.038	15.30	0.00	0	5,795
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,015.31420	2,004.738	15.30	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,256.76970	1,257.454	10.67	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			738.93050	736.078	12.61	0.00	0	0
Total € / R Option											0.00	0	128,553
Total € / R											1,617,825.10	116	241,986
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.66980		9.65710			0.00	0	12,294
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.76200		9.74890			0.00	0	5,416
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.84920		9.83730			0.00	0	3,500
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.95090		9.93740			0.00	0	600
Total AU\$ / R Future											0.00	0	21,810
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			46.23920	51.185	8.26	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			122.98550	132.796	8.06	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			75.88550	72.996	8.06	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			239.53940	251.225	8.73	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			68.63440	66.065	8.15	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			129.28610	139.260	8.11	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			72.18610	69.459	8.11	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			1,093.55610	1,080.859	12.73	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			0.54860	0.537	12.94	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			1,143.44860	1,130.737	12.94	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			189.13920	181.385	8.26	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			10.72410	11.583	8.87	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			403.62410	391.783	8.87	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			0.65610	0.659	12.73	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			32.43940	31.425	8.73	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			135.73440	145.865	8.15	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			378.13640	373.849	9.96	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			124.48890	133.190	9.99	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			385.58890	381.189	9.99	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			129.63860	138.561	9.93	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			370.73860	366.561	9.93	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			127.03640	135.849	9.96	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			588.09860	584.736	11.44	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			183.02030	191.486	11.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			595.72030	592.286	11.46	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			180.67760	189.069	11.49	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			603.37760	599.869	11.49	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			185.39860	193.936	11.44	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			267.61950	277.529	12.06	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			690.21950	686.629	12.06	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			272.81580	282.826	12.02	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			675.41580	671.926	12.02	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			270.20370	280.163	12.04	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			682.80370	679.263	12.04	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											0.00	0	22,815
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.73680		9.84050			0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.87210		9.97720			0.00	0	100
Total CAD/ R Future											0.00	0	100
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			61.69140	33.858	9.48	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			211.19140	287.058	9.48	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			59.07550	32.176	9.51	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			218.57550	295.376	9.51	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			56.55850	30.568	9.54	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			226.05850	303.768	9.54	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			314.87420	383.291	10.28	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			188.69510	150.968	10.22	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			301.49510	368.868	10.22	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			185.35490	148.153	10.25	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			308.15490	376.053	10.25	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			182.07420	145.390	10.28	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	100
CF CANDCO	On	12/12/2014	Foreign Exchange Future			9.89420		-11.12570			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	On	12/12/2014	Foreign Exchange Future			917.31220		922.22700			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	On	12/12/2014	Foreign Exchange Future			1,016.65570		1,021.45920			0.00	0	1,735

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CF CANDO CAFH Future								0.00	0	1,735
Total CF CANDO CAFH								0.00	0	1,735
CF CANDCO n 12/12/2014 Foreign Exchange Future			300.19380		-303.73510			0.00	0	0
Total CF CANDO CAFJ Future								0.00	0	0
Total CF CANDO CAFJ								0.00	0	0
CF CANDCO n 12/12/2014 Foreign Exchange Future			823.77010		829.42610			0.00	0	1,871
Total CF CANDO CAFK Future								0.00	0	1,871
Total CF CANDO CAFK								0.00	0	1,871
CF CANDCO n 02/12/2014 Foreign Exchange Future			6,437.45300		6,525.47950			0.00	0	10
Total CF CANDO CAFY Future								0.00	0	10
Total CF CANDO CAFY								0.00	0	10
CHF / R On 12/12/2014 Foreign Exchange Future			11.54500		11.53850			0.00	0	6,752
CHF / R On 16/03/2015 Foreign Exchange Future			11.74560		11.73850			0.00	0	2,308
Total CHF / R Future								0.00	0	9,060
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Call			16.88830	15.847	12.52	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Put			718.38830	710.846	12.52	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Call			16.54640	15.512	12.59	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Put			728.04640	720.512	12.59	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Call			16.21400	15.187	12.66	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Put			737.71400	730.187	12.66	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			68.69680	66.555	14.52	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			1,320.19680	1,310.955	14.52	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			67.90220	65.778	14.55	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			1,329.40220	1,320.178	14.55	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			67.11970	65.012	14.57	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			1,338.61970	1,329.412	14.57	0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								0.00	0	9,060
CNH / R On 12/12/2014 Foreign Exchange Future			1.81070		1.80980			0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Future			1.82720		1.82650			0.00	0	0
Total CNH / R Future								0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.76	Put			62.90670	58.433	9.90	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.74	Call			733.42460	739.904	10.27	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
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			35.42460	32.904	10.27	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			645.45230	651.043	10.09	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			47.45230	44.044	10.09	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			560.90670	565.433	9.90	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			338.46480	332.473	10.47	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			549.95660	550.944	10.54	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			384.95660	378.944	10.54	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			660.51610	661.579	10.41	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			295.51610	289.578	10.41	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			603.46480	604.473	10.47	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											0.00	0	0
KES / R	On	12/12/2014	Foreign Exchange Future			0.12360		0.12330			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	Foreign Exchange Future			0.06610		0.06650			0.00	0	17
NGN / R	On	11/12/2015	Foreign Exchange Future			0.06300		0.06230			0.00	0	56,400
Total NGN / R Future											0.00	0	56,417
Total NGN / R											0.00	0	56,417
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.25110		1.25000			0.00	0	30
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.25200		1.25090			0.00	0	0
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.25290		1.25180			0.00	0	200
Total QUANTO € / \$ Future											0.00	0	230
Total QUANTO € / \$											0.00	0	230
RAIN	On	12/12/2014	Foreign Exchange Future			20,855.19000		20,849.28000			0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Future			4.95520		4.93780			0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Future			4.93220		4.91690			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			23.48740	28.726	6.24	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			65.68740	53.526	6.24	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			20.85330	25.557	6.34	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			73.05330	60.357	6.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			18.50070	22.715	6.45	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			80.70070	67.515	6.45	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Call			51.19190	54.372	6.72	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			124.29190	112.172	6.72	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			48.32060	51.343	6.78	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			131.42060	119.143	6.78	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			45.60370	48.477	6.84	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			138.70370	126.277	6.84	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			1.71590		1.72770			0.00	0	13
Total ZMW / R Future											0.00	0	13
Total ZMW / R											0.00	0	13
Total Futures											276 641 328.20	22,809	1,463,142
Total Options											0.00	0	1,907,434
Grand Total:											276,641,328.20	22,809	3,370,576