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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 10/11/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 10/11/2014 Foreign Exchange Future			11.23510		11.23570			86,240,627.60	7,676	0
\$ / R On 12/11/2014 Foreign Exchange Future			11.23680		11.23570			0.00	0	711
\$ / R On 25/11/2014 Foreign Exchange Future			11.25610		11.25580			0.00	0	0
\$ / R On 26/11/2014 Foreign Exchange Future			11.25780		11.25770			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			11.26130		11.26140			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			11.28190		11.28390			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			11.28360		11.28580			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			11.28530		11.28770			780,886,333.50	69,195	947,402
\$ / R On 15/12/2014 Foreign Exchange Future			11.29050		11.29390			0.00	0	0
\$ / R On 19/12/2014 Foreign Exchange Future			11.29930		11.30220			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.30810		11.31050			0.00	0	440
\$ / R On 28/01/2015 Foreign Exchange Future			11.38270		11.38250			0.00	0	3,182
\$ / R On 25/02/2015 Foreign Exchange Future			11.43680		11.43710			0.00	0	2,421
\$ / R On 26/02/2015 Foreign Exchange Future			11.43880		11.43910			0.00	0	0
\$ / R On 27/02/2015 Foreign Exchange Future			11.44080		11.44110			4,816,576.80	421	1,263
\$ / R On 16/03/2015 Foreign Exchange Future			11.47450		11.47510			286,862.50	25	123,631
\$ / R On 27/03/2015 Foreign Exchange Future			11.49640		11.49720			0.00	0	2,435
\$ / R On 01/04/2015 Foreign Exchange Future			11.50630		11.50720			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.55990		11.56130			0.00	0	2,450
\$ / R On 27/05/2015 Foreign Exchange Future			11.61830		11.62020			0.00	0	1,375
\$ / R On 12/06/2015 Foreign Exchange Future			11.65110		11.65300			35,186,322.00	3,020	37,423

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/06/2015	Foreign Exchange Future			11.67980		11.68180			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.74730		11.74960			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.80740		11.81040			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.84520		11.84890			0.00	0	3,885
\$ / R	On	28/09/2015	Foreign Exchange Future			11.87460		11.87880			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.93760		11.94300			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.99610		12.00170			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			12.02930		12.03450			0.00	0	30,000
\$ / R	On	21/12/2015	Foreign Exchange Future			12.05010		12.05500			0.00	0	0
Total \$ / R Future											907,416,722.40	80,337	1,162,804
\$ / R	On	10/11/2014	Foreign Exchange Option	10.97	Call			268.22320	265.100	10.10	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	10.97	Put			2.52320	0.000	10.10	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	11.18	Call			83.42300	55.100	10.10	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	11.18	Put			27.72300	0.000	10.10	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Call			457.26780	456.850	18.45	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Put			1.56780	0.050	18.45	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			465.52730	462.723	12.75	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			9.72730	6.623	12.75	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			0.09590	0.037	26.68	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,354.29590	2,353.937	26.68	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Call			181.17830	168.072	11.28	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Put			73.47830	60.272	11.28	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Call			10.26490	6.072	14.27	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Put			602.56490	598.272	14.27	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			129.89630	114.508	10.91	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			118.49630	103.208	10.91	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,961.40000	2,961.300	18.58	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	18.58	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			516.55740	510.257	10.21	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			12.65740	8.357	10.21	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			283.73290	271.429	10.73	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			67.93290	57.829	10.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,737.70570	2,735.309	24.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.00570	0.009	24.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,287.71020	2,285.309	19.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			0.01020	0.009	19.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			2,197.71300	2,195.310	19.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			0.01300	0.010	19.29	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,847.76540	1,845.348	17.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			0.06540	0.048	17.77	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,787.78600	1,785.363	17.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			0.08600	0.063	17.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,727.81310	1,725.382	17.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			0.11310	0.082	17.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,687.83570	1,685.398	17.08	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	9.60	Put			0.13570	0.098	17.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,508.00700	1,505.517	16.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			0.30700	0.217	16.29	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,408.18180	1,405.639	15.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			0.48180	0.339	15.86	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,288.52470	1,285.878	15.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			0.82470	0.578	15.34	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,238.73050	1,236.022	15.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			1.03050	0.722	15.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			1,188.98660	1,186.202	14.90	0.00	0	2,995
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			1.28660	0.902	14.90	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			990.20500	987.025	13.58	0.00	0	2,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			2.50500	1.725	13.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			950.53410	947.243	13.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			2.83410	1.943	13.29	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			940.62370	937.303	13.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			2.92370	2.003	13.22	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			930.71670	927.364	13.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			3.01670	2.064	13.14	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			910.91280	907.495	12.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			3.21280	2.195	12.99	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			891.12340	887.635	12.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			3.42340	2.335	12.85	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			851.59330	847.948	12.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			3.89330	2.648	12.55	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			841.72180	838.034	12.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			4.02180	2.734	12.48	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			802.28650	798.413	12.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			4.58650	3.113	12.19	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			792.44120	788.517	12.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			4.74120	3.217	12.11	0.00	0	44,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			772.76900	768.737	11.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			5.06900	3.437	11.97	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			743.30920	739.103	11.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			5.60920	3.803	11.74	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			694.36040	689.818	11.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			6.66040	4.518	11.38	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			665.09680	660.324	11.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			7.39680	5.024	11.16	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			597.19760	591.783	10.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			9.49760	6.483	10.64	0.00	0	22,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			568.29610	562.557	10.42	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			10.59610	7.257	10.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			558.69340	552.839	10.35	0.00	0	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			10.99340	7.539	10.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			549.11880	543.143	10.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			11.41880	7.843	10.28	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	10.78	Call			521.71330	515.204	10.32	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			14.01330	9.905	10.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			503.68910	496.808	10.35	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			15.98910	11.508	10.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Call			494.75680	487.684	10.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Put			17.05680	12.384	10.37	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			485.87930	478.613	10.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			18.17930	13.313	10.38	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			477.05890	469.597	10.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			19.35890	14.297	10.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			459.59720	451.736	10.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			21.89720	16.435	10.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			450.95890	442.896	10.44	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			23.25890	17.595	10.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			417.06820	408.187	10.50	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			29.36820	22.887	10.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			392.39300	382.898	10.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			34.69300	27.598	10.55	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Call			384.31830	374.621	10.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Put			36.61830	29.321	10.56	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			376.32250	366.424	10.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			38.62250	31.124	10.58	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			368.40540	358.308	10.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			40.70540	33.008	10.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			337.56470	326.698	10.66	0.00	0	40,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			49.86470	41.399	10.66	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			293.93570	282.037	10.75	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			66.23570	56.737	10.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			286.98770	274.935	10.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			69.28770	59.635	10.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Call			273.37640	261.033	10.79	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Put			75.67640	65.733	10.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			266.71480	254.237	10.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			79.01480	68.937	10.81	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			260.15070	247.546	10.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			82.45070	72.246	10.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Call			247.31910	234.479	10.85	0.00	0	11,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Put			89.61910	79.179	10.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			234.88530	221.841	10.88	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			97.18530	86.541	10.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			205.56060	192.145	10.96	0.00	0	2,931
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			117.86060	106.845	10.96	0.00	0	750
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Call			178.77230	165.193	11.04	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Put			141.07230	129.893	11.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.26	Call			173.71940	160.132	11.05	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.26	Put			146.01940	134.832	11.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Call			154.50560	140.973	11.11	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Put			166.80560	155.673	11.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Call			142.50610	129.200	11.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Put			184.80610	173.900	11.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			138.69710	125.480	11.32	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			190.99710	180.180	11.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.39	Call			121.00800	108.328	11.58	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.39	Put			223.30800	213.028	11.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			117.73010	105.174	11.63	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			230.03010	219.874	11.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Call			99.75890	88.023	11.95	0.00	0	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Put			272.05890	262.723	11.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			89.27190	78.140	12.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			301.57190	292.840	12.16	0.00	0	600
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			77.66680	67.325	12.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			339.96680	332.025	12.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			65.70330	56.328	12.73	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			388.00330	381.028	12.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			62.14220	53.087	12.83	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			404.44220	397.787	12.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			60.43630	51.539	12.89	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			412.73630	406.239	12.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Call			44.55600	37.329	13.46	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Put			506.85600	502.029	13.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Call			41.02800	34.224	13.62	0.00	0	4,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Put			533.32800	528.924	13.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			32.99060	27.205	14.03	0.00	0	38,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Put			605.29060	601.905	14.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Call			29.62790	24.225	14.23	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Put			641.92790	638.925	14.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Call			26.63270	21.593	14.42	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Put			678.93270	676.293	14.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			25.93630	20.984	14.47	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			688.23630	685.684	14.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			22.74060	18.210	14.72	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			735.04060	732.910	14.72	0.00	0	598
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			22.15470	17.705	14.76	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			744.45470	742.405	14.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			17.57310	13.792	15.20	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			829.87310	828.492	15.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			10.99780	8.328	16.13	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,013.29780	1,013.028	16.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			10.73850	8.117	16.18	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,023.03850	1,022.817	16.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			6.49900	4.752	17.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,218.79900	1,219.452	17.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			1.37960	0.953	18.35	0.00	0	36,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,713.67960	1,715.653	18.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			1.14760	0.789	18.51	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			1,773.44760	1,775.489	18.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			0.66390	0.452	18.98	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			1,952.96390	1,955.152	18.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			0.62510	0.425	19.03	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			1,972.92510	1,975.125	19.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			0.28280	0.200	20.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,312.58280	2,314.900	20.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			0.55870	0.571	26.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			2,912.85870	2,915.271	26.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			0.57550	0.596	27.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			2,942.87550	2,945.296	27.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.62740	0.770	32.34	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,552.92740	3,555.470	32.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,287.70280	3,285.307	29.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.00280	0.007	29.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,837.70500	2,835.308	25.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.00500	0.009	25.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,787.70530	2,785.309	24.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.00530	0.009	24.66	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			510.77570	503.592	10.29	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			16.87570	13.092	10.29	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Call			242.83510	230.269	10.80	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Put			98.93510	89.769	10.80	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Call			26.62300	22.034	14.53	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Put			722.72300	721.534	14.53	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			0.42810	0.359	21.83	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,506.52810	2,509.859	21.83	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Call			249.64550	238.746	10.89	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Put			107.44550	99.446	10.89	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Call			166.03310	154.655	11.17	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Put			183.83310	175.355	11.17	0.00	0	10,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			236.79500	226.869	10.86	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			126.29500	118.769	10.86	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			3,010.50000	3,008.109	23.21	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.00000	0.009	23.21	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			2.81410	2.552	19.66	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			2,890.31410	2,889.852	19.66	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			3,082.57910	3,082.768	19.78	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.07910	0.068	19.78	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			624.51590	621.240	10.46	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			42.01590	38.540	10.46	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			338.51660	332.135	10.94	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			156.01660	149.435	10.94	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			694.06890	689.846	10.58	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			56.96890	53.046	10.58	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			18.61080	16.468	22.78	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	25/02/2015	Foreign Exchange Option	14.50	Put			3,081.51080	3,079.668	22.78	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,139.59920	3,139.234	19.81	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.49920	0.434	19.81	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			444.35330	438.436	11.01	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			155.25330	149.635	11.01	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			406.08950	400.066	11.16	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			184.98950	179.266	11.16	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,173.35480	1,170.906	11.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			18.25480	16.407	11.23	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,004.96540	1,002.523	11.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			29.86540	28.023	11.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			783.69520	779.940	10.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.40130	0.413	20.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,477.34310	2,476.533	16.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			2.24310	2.033	16.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,979.94950	1,978.798	14.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			4.84950	4.298	14.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,758.52050	2,758.576	21.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.21390	0.181	25.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,525.11390	7,525.681	25.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			94.91290	92.300	15.93	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,229.81290	1,227.800	15.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,475.50130	3,474.913	20.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,591.86650	1,590.314	17.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			64.22150	62.145	17.40	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,639.12150	1,637.645	17.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			275.58300	271.264	12.21	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			400.48300	396.764	12.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			33.62050	33.076	21.87	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			580.76200	577.225	13.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			174.10630	170.158	13.67	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			699.00630	695.658	13.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			354.79190	348.881	11.57	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			279.69190	274.381	11.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			66.96650	64.814	17.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			335.63440	331.917	11.85	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			296.11180	291.788	12.00	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			361.01180	357.288	12.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			585.32000	582.801	10.82	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			110.22000	108.301	10.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			205.86200	201.725	13.12	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			113.35930	111.362	10.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			404.07840	399.004	11.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			228.97840	224.505	11.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			741.56800	737.509	10.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			66.46800	63.009	10.73	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			310.73440	306.417	11.85	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	10.90	Put			84.79960	80.697	10.63	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			592.23660	589.797	10.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			107.13660	105.297	10.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			995.82500	993.339	11.03	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			30.72500	28.838	11.03	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			578.45930	575.862	10.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			58.59520	55.440	10.79	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			749.92900	745.930	10.75	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			64.82900	61.430	10.75	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,387.63560	1,385.480	12.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			12.53560	10.980	12.08	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			659.89960	655.197	10.63	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			768.81620	765.907	10.88	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			71.61620	69.507	10.88	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			39.26750	37.723	24.82	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,392.06750	3,391.323	24.82	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			159.93980	157.124	14.48	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			892.73980	890.824	14.48	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			497.42320	493.929	11.24	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			190.22320	187.630	11.24	0.00	0	22,187
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			56.03810	54.782	25.13	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,644.73810	3,644.882	25.13	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			842.84580	840.839	10.91	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			81.54580	80.939	10.91	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			911.56000	909.810	11.03	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			91.36000	91.510	11.03	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			64.81670	63.617	25.05	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,924.61670	3,925.317	25.05	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			734.96510	733.644	11.01	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			161.96510	162.544	11.01	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			722.22740	720.913	11.06	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			169.22740	169.813	11.06	0.00	0	5,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			553.08880	551.884	11.77	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			85.22290	85.435	11.17	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			88.52330	88.752	11.16	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			807.32970	805.904	10.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			134.32970	134.804	10.99	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			167.86900	166.424	16.53	1,664,240.00	10,000	65,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,514.86900	1,515.324	16.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,008.22290	1,006.535	11.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,714.17700	1,714.672	17.15	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			128.80620	127.448	17.83	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,935.80620	1,936.348	17.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			393.45680	392.269	12.81	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			530.45680	531.169	12.81	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			991.52330	989.852	11.16	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			537.27430	537.985	12.84	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			387.12410	385.930	12.87	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			544.12410	544.830	12.87	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			604.97410	603.735	11.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			251.97410	252.635	11.53	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			147.17700	145.772	17.15	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			300.08880	300.784	11.77	0.00	0	9,300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			461.91980	460.768	12.25	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			408.91980	409.668	12.25	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			792.05340	790.651	10.98	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			139.05340	139.551	10.98	1,395,511.00	10,000	65,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			390.27430	389.085	12.84	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			983.04740	981.429	11.16	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			101.24740	101.629	11.16	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			66.79900	65.704	24.72	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,264.99900	4,265.904	24.72	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			80.13020	78.968	24.66	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,480.53020	4,481.668	24.66	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,058.42980	1,056.752	11.20	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			108.82980	109.452	11.20	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,127.00160	1,124.796	11.31	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			116.60160	117.396	11.31	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			83.60260	82.574	24.50	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,773.20260	4,775.174	24.50	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			1,034.84740	1,037.371	14.78	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,029.50030	1,027.007	11.34	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			160.60030	161.807	11.34	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			706.58250	705.022	12.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			357.68250	359.822	12.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			701.83440	700.282	12.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			362.93440	365.082	12.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			510.98660	509.782	13.37	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			662.08660	664.582	13.37	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			289.84360	288.617	16.32	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,500.94360	1,503.417	16.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,014.55920	1,012.110	11.35	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			165.65920	166.910	11.35	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			711.36720	709.794	12.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			352.46720	354.594	12.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			178.72570	177.415	20.85	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,909.82570	2,912.215	20.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,369.85930	1,366.643	11.43	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			80.95930	81.443	11.43	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,334.76960	1,331.603	11.38	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			85.86960	86.403	11.38	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			383.74740	382.571	14.78	0.00	0	33,750
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,200.94140	1,197.649	11.34	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			122.14140	123.049	11.34	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			90.92110	90.008	24.31	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,012.12110	5,015.408	24.31	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			107.02220	106.208	24.39	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,144.02220	5,148.608	24.39	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,269.83820	1,265.402	11.37	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			126.83820	127.802	11.37	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,332.88620	1,328.249	11.40	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			131.18620	132.149	11.40	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			100.28010	99.538	24.18	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,548.58010	5,553.438	24.18	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			169.08390	171.360	11.55	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,216.75910	1,213.674	11.58	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			182.25910	184.374	11.58	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			412.05560	410.954	16.12	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,477.55560	1,481.655	16.12	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			22.20490	21.783	14.48	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,857.49680	2,851.811	14.32	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			22.99680	22.511	14.32	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,808.31840	2,802.564	14.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			23.81840	23.264	14.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,253.58390	1,250.660	11.55	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,906.70490	2,901.083	14.48	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,393.29680	1,389.296	11.54	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			138.29680	139.196	11.54	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,139.21160	1,136.080	11.68	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			224.21160	225.980	11.68	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			93.92570	93.105	23.90	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,908.92570	5,913.005	23.90	0.00	0	0
Total \$ / R Option											3,059,751.00	20,000	1,733,744
Total \$ / R											910,476,473.40	100,337	2,896,548
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			11.28530		11.28770			191,850.10	17	1,756
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.47450		11.47510			0.00	0	313
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.65110		11.65300			0.00	0	93
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			11.84520		11.84890			0.00	0	15
Total \$ / R MAXI Future											191,850.10	17	2,177
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			57,791.51870	57,228.751	10.49	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			1,021.51870	698.751	10.49	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			13,869.70700	12,547.986	11.32	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			19,099.70700	18,017.986	11.32	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			13,497.93530	12,185.892	11.37	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			19,727.93530	18,655.892	11.37	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			13,135.41300	11,833.518	11.42	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			20,365.41300	19,303.518	11.42	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put			14,785.14470	14,503.016	11.03	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Call			41,458.73700	40,968.680	11.35	0.00	0	420
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Put			21,948.73700	21,518.680	11.35	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call			52,559.98940	52,234.920	10.99	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put			14,049.98940	13,784.920	10.99	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call			51,924.72620	51,591.036	11.01	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put			14,414.72620	14,141.036	11.01	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call			51,295.14470	50,953.016	11.03	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call			59,958.79710	59,835.373	11.56	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put			25,658.79710	25,725.373	11.56	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call			61,040.48730	60,916.329	11.51	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			24,740.48730	24,806.329	11.51	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call			60,497.41490	60,373.460	11.53	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put			25,197.41490	25,263.460	11.53	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			46,940.07750	47,173.888	12.55	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			61,424.46180	61,288.477	12.58	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			47,534.46180	47,768.477	12.58	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			62,239.36650	62,102.104	12.53	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			46,349.36650	46,582.104	12.53	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			61,830.07750	61,693.888	12.55	0.00	0	0
Total \$ / R MAXI Option										0.00	0	420
Total \$ / R MAXI										191,850.10	17	2,597
£ / R	On 12/12/2014	Foreign Exchange Future			17.91310		17.88110			3,672,185.50	205	44,757
£ / R	On 23/01/2015	Foreign Exchange Future			18.04590		18.01030			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.19770		18.16300			0.00	0	3,792
£ / R	On 12/06/2015	Foreign Exchange Future			18.46090		18.42700			0.00	0	1,610
£ / R	On 14/09/2015	Foreign Exchange Future			18.75010		18.71760			0.00	0	1,205
Total £ / R Future										3,672,185.50	205	51,364
£ / R	On 12/12/2014	Foreign Exchange Option	18.50	Call			46.85750	54.232	11.29	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	18.50	Put			665.75750	641.132	11.29	0.00	0	500
£ / R	On 12/12/2014	Foreign Exchange Option	17.35	Call			585.64410	614.186	11.11	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.55	Put			97.69000	91.145	10.90	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.56	Put			100.40000	93.666	10.89	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	19.19	Call			10.24810	11.822	13.29	0.00	0	16,000
£ / R	On 12/12/2014	Foreign Exchange Option	19.19	Put			1,319.14810	1,288.722	13.29	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	19.34	Call			8.35210	9.398	13.92	0.00	0	5,000
£ / R	On 12/12/2014	Foreign Exchange Option	19.34	Put			1,467.25210	1,436.298	13.92	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.55	Call			428.79000	454.245	10.90	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.35	Put			54.54410	51.086	11.11	0.00	0	10,000
£ / R	On 12/12/2014	Foreign Exchange Option	17.45	Call			504.72030	531.873	11.00	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.45	Put			73.62030	68.774	11.00	0.00	0	2,500
£ / R	On 12/12/2014	Foreign Exchange Option	17.54	Call			436.13880	461.776	10.91	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.54	Put			95.03880	88.676	10.91	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	17.56	Call			421.50000	446.766	10.89	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			6.32310	6.330	18.08	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,716.02310	3,680.430	18.08	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			78.64090	89.149	12.75	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,178.34090	1,153.249	12.75	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			8.79800	9.245	16.24	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			3,038.49800	3,003.345	16.24	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			6.34300	6.354	18.02	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,696.04300	3,660.453	18.02	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			157.81270	170.771	12.03	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			777.51270	754.871	12.03	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			81.25390	92.032	12.74	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,160.95390	1,136.132	12.74	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			79.93800	90.580	12.75	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,169.63800	1,144.680	12.75	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			266.34480	284.690	11.21	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			476.04480	458.790	11.21	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			186.43660	200.967	11.77	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			676.13660	655.067	11.77	0.00	0	4,700
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,334.64600	1,314.732	13.70	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			243.12250	259.611	13.17	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,080.12250	1,061.911	13.17	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			190.81140	205.738	13.67	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,317.81140	1,298.038	13.67	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			189.22150	204.076	13.69	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,326.22150	1,306.376	13.69	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			187.64600	202.432	13.70	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			959.41430	1,059.522	14.83	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			532.22910	668.522	14.83	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			945.22910	1,047.622	14.83	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			529.31220	664.463	14.83	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			952.31220	1,053.563	14.83	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			526.41430	660.422	14.83	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,004.78640	1,011.922	13.16	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			769.15360	808.711	13.18	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,011.55360	1,018.611	13.18	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			775.63640	815.356	13.14	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			998.03640	1,005.256	13.14	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			772.38640	812.022	13.16	0.00	0	0
Total £ / R Option											0.00	0	68,012
Total £ / R											3,672,185.50	205	119,376
¥ / R	On	12/12/2014	Foreign Exchange Future			0.09847		0.09851			0.00	0	15,513
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10024		0.10026			0.00	0	50

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total ¥ / R Future											0.00	0	15,563
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			0.11910	0.078	20.16	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			2,149.21910	2,153.578	20.16	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			79.57570	64.221	10.79	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			228.67570	217.721	10.79	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			1.36140	0.742	14.60	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			1,150.46140	1,154.242	14.60	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,041.03150	1,032.361	10.33	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			14.93150	8.761	10.33	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			301.00100	280.567	11.45	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			274.90100	256.967	11.45	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			79.23500	70.493	15.08	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,053.13500	1,046.893	15.08	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	15,563
€ / R	On	26/11/2014	Foreign Exchange Future			14.01370		13.99530			0.00	0	2,000
€ / R	On	12/12/2014	Foreign Exchange Future			14.04900		14.03440			0.00	0	73,628
€ / R	On	16/03/2015	Foreign Exchange Future			14.29490		14.27730			0.00	0	34,715
€ / R	On	12/06/2015	Foreign Exchange Future			14.52560		14.50960			0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Future			14.78580		14.77140			1,493,365.80	101	183
€ / R	On	11/12/2015	Foreign Exchange Future			15.03550		15.02340			0.00	0	0
Total € / R Future											1,493,365.80	101	118,026
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Call			38.94280	36.000	12.16	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Put			383.64280	362.300	12.16	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Call			37.39870	34.546	12.20	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Put			392.09870	370.846	12.20	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Call			35.91020	33.148	12.24	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Put			400.61020	379.448	12.24	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			557.35590	569.937	10.60	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			22.95590	20.937	10.60	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			400.80700	410.225	10.70	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Call			9.34590	8.974	14.23	0.00	0	4,500
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			5.14820	4.804	14.82	0.00	0	7,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			58.82850	53.438	10.70	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			363.66500	372.003	10.73	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			69.26500	63.003	10.73	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			208.58130	210.871	10.86	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			164.18130	151.871	10.86	0.00	0	4,000
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Put			255.94430	241.611	11.22	0.00	0	3,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Put			1,124.94590	1,109.974	14.23	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			6.38350	6.021	14.60	0.00	0	25,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			1,261.98350	1,247.021	14.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			385.72400	394.720	10.71	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			61.32400	55.720	10.71	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			56.40700	51.225	10.70	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			393.22850	402.438	10.70	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			1,340.74820	1,325.804	14.82	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			0.79860	0.717	18.21	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			2,266.39860	2,251.717	18.21	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Call			140.34430	140.611	11.22	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,138.05480	1,127.214	13.95	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			189.62200	197.078	13.07	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,332.76730	1,321.499	14.52	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			178.30070	185.643	13.22	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			185.76020	193.179	13.12	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			868.46020	858.279	13.12	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			135.35480	142.114	13.95	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			243.78790	236.705	11.02	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			509.94780	520.353	11.05	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			852.32200	842.178	13.07	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			187.68000	195.119	13.09	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			860.38000	850.219	13.09	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			110.06730	116.399	14.52	0.00	0	7,100
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			642.56710	654.266	10.72	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			165.26710	159.366	10.72	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			901.00070	890.743	13.22	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			169.57830	176.816	13.35	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			942.27830	931.916	13.35	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			521.08790	531.606	11.02	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			252.64780	245.453	11.05	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			131.52130	138.220	14.02	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,164.22130	1,153.320	14.02	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,180.71310	1,175.003	13.96	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			284.03520	294.344	13.91	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,164.43520	1,158.744	13.91	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			282.16640	292.466	13.93	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,172.56640	1,166.866	13.93	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			280.31310	290.603	13.96	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			520.13740	532.156	13.41	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			988.73740	986.356	13.41	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			517.40900	529.454	13.43	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			996.00900	993.654	13.43	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			514.69340	526.775	13.45	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,003.29340	1,000.975	13.45	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			253.67520	249.725	11.15	0.00	0	5,795
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			813.88860	826.461	12.89	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			780.48860	780.961	12.89	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			786.85960	787.381	12.91	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			806.57650	819.216	12.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			793.17650	793.716	12.93	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			436.70650	450.658	15.60	0.00	0	5,795
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,913.30650	1,915.158	15.60	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,377.07520	1,385.225	11.15	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			810.25960	822.881	12.91	0.00	0	0
Total € / R Option											0.00	0	128,553
Total € / R											1,493,365.80	101	246,579
AUS / R	On	21/11/2014	Foreign Exchange Future			9.72190		9.70270			0.00	0	0
AUS / R	On	12/12/2014	Foreign Exchange Future			9.74210		9.72150			0.00	0	12,294
AUS / R	On	16/03/2015	Foreign Exchange Future			9.83330		9.81540			0.00	0	15,547
AUS / R	On	12/06/2015	Foreign Exchange Future			9.92220		9.90460			0.00	0	3,800
AUS / R	On	14/09/2015	Foreign Exchange Future			10.02020		10.00560			0.00	0	600
Total AUS / R Future											0.00	0	32,241
AUS / R	On	21/11/2014	Foreign Exchange Option	9.76	Call			0.00000	0.000		0.00	0	0
AUS / R	On	21/11/2014	Foreign Exchange Option	9.76	Put			57.30000	38.100		0.00	0	0
AUS / R	On	21/11/2014	Foreign Exchange Option	9.75	Put			47.30000	28.100		0.00	0	0
AUS / R	On	21/11/2014	Foreign Exchange Option	9.63	Call			72.70000	91.900		0.00	0	8,000
AUS / R	On	21/11/2014	Foreign Exchange Option	9.63	Put			0.00000	0.000		0.00	0	0
AUS / R	On	21/11/2014	Foreign Exchange Option	9.74	Call			0.00000	0.000		0.00	0	0
AUS / R	On	21/11/2014	Foreign Exchange Option	9.74	Put			37.30000	18.100		0.00	0	0
AUS / R	On	21/11/2014	Foreign Exchange Option	9.75	Call			0.00000	0.000		0.00	0	0
AUS / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			64.74870	71.181	8.44	0.00	0	0
AUS / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			164.74670	179.789	8.77	0.00	0	0
AUS / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			53.24670	47.689	8.77	0.00	0	0
AUS / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			293.05290	310.285	9.34	0.00	0	0
AUS / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			47.80260	42.571	8.84	0.00	0	0
AUS / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			171.96170	187.170	8.80	0.00	0	0
AUS / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			50.46170	45.070	8.80	0.00	0	0
AUS / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			1,029.24260	1,008.669	13.23	0.00	0	0
AUS / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			0.60400	0.615	13.44	0.00	0	201
AUS / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			1,079.10400	1,058.515	13.44	0.00	0	0
AUS / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			143.24870	129.081	8.44	0.00	0	201
AUS / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			15.49810	17.745	9.32	0.00	0	201
AUS / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			343.99810	325.645	9.32	0.00	0	0
AUS / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			0.74260	0.769	13.23	0.00	0	201
AUS / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			21.55290	18.185	9.34	0.00	0	201
AUS / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			179.30260	194.671	8.84	0.00	0	0
AUS / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			332.62940	321.125	9.82	0.00	0	0
AUS / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			145.06870	151.333	9.84	0.00	0	0
AUS / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			339.66870	328.033	9.84	0.00	0	0
AUS / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			151.04870	157.576	9.79	0.00	0	0
AUS / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			325.64870	314.276	9.79	0.00	0	0
AUS / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			148.02940	154.425	9.82	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
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			544.51940	530.859	11.34	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			206.46800	210.323	11.37	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			551.86800	538.123	11.37	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			203.85180	207.624	11.39	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			559.25180	545.424	11.39	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			209.11940	213.059	11.34	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			299.88150	301.089	12.08	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			654.28150	640.889	12.08	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			305.58890	306.894	12.04	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			639.98890	626.694	12.04	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			302.72060	303.978	12.06	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			647.12060	633.778	12.06	0.00	0	0
Total AU\$ / R Option											0.00	0	9,005
Total AU\$ / R											0.00	0	41,246
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.96120		9.93710			0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			10.10300		10.07850			0.00	0	100
Total CAD/ R Future											0.00	0	100
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			104.18130	116.611	11.08	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			157.08130	145.411	11.08	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			100.31210	112.448	11.11	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			163.21210	151.248	11.11	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			96.56030	108.403	11.14	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			169.46030	157.203	11.14	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			239.13970	243.633	10.02	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			250.63970	230.633	10.02	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			234.47540	238.772	10.02	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			255.97540	235.772	10.02	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			230.49000	234.635	10.05	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			261.99000	241.635	10.05	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	100
CF CANDCO	On	12/12/2014	Foreign Exchange Future			14.57120		-19.50310			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			1,080.77030		1,078.62140			0.00	0	26,600
Total CF CANDO CAFE Future											0.00	0	26,600
Total CF CANDO CAFE											0.00	0	26,600

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDCO	12/12/2014		Foreign Exchange Future		1,180.51850	1,178.18290		0.00	0	1,735
Total CF CANDO CAFH Future								0.00	0	1,735
Total CF CANDO CAFH								0.00	0	1,735
CF CANDCO	12/12/2014		Foreign Exchange Future		208.54910	-223.92260		0.00	0	0
Total CF CANDO CAFJ Future								0.00	0	0
Total CF CANDO CAFJ								0.00	0	0
CF CANDCO	12/12/2014		Foreign Exchange Future		987.80840	987.67470		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	02/12/2014		Foreign Exchange Future		10,000.00000	10,000.00050		0.00	0	10
Total CF CANDO CAFY Future								0.00	0	10
Total CF CANDO CAFY								0.00	0	10
CF CANDCO	19/11/2014		Foreign Exchange Future		69.28710	57.18730		0.00	0	8,000
Total CF CANDO CAGA Future								0.00	0	8,000
Total CF CANDO CAGA								0.00	0	8,000
CHF / R	On 12/12/2014		Foreign Exchange Future		11.68120	11.65830		0.00	0	6,632
CHF / R	On 16/03/2015		Foreign Exchange Future		11.89260	11.86510		0.00	0	2,308
Total CHF / R Future								0.00	0	8,940
CHF / R	On 12/12/2014		Foreign Exchange Option	12.24	Call	30.23220	22.974	12.68	0.00	0
CHF / R	On 12/12/2014		Foreign Exchange Option	12.24	Put	611.93220	581.774	12.68	0.00	0
CHF / R	On 12/12/2014		Foreign Exchange Option	12.25	Call	29.31710	22.120	12.71	0.00	0
CHF / R	On 12/12/2014		Foreign Exchange Option	12.25	Put	621.01710	590.920	12.71	0.00	0
CHF / R	On 12/12/2014		Foreign Exchange Option	12.26	Call	28.62260	21.296	12.73	0.00	0
CHF / R	On 12/12/2014		Foreign Exchange Option	12.26	Put	630.32260	600.096	12.73	0.00	0
CHF / R	On 16/03/2015		Foreign Exchange Option	12.99	Call	92.43180	90.947	15.00	0.00	0
CHF / R	On 16/03/2015		Foreign Exchange Option	12.99	Put	1,217.33180	1,188.347	15.00	0.00	0
CHF / R	On 16/03/2015		Foreign Exchange Option	13.00	Call	91.40210	89.901	15.02	0.00	0
CHF / R	On 16/03/2015		Foreign Exchange Option	13.00	Put	1,226.30210	1,197.301	15.02	0.00	0
CHF / R	On 16/03/2015		Foreign Exchange Option	13.01	Call	90.38720	88.870	15.05	0.00	0
CHF / R	On 16/03/2015		Foreign Exchange Option	13.01	Put	1,235.28720	1,206.270	15.05	0.00	0
Total CHF / R Option								0.00	0	0
Total CHF / R								0.00	0	8,940

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 Future			1.83750		1.83410			0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Future			1.85280		1.85050			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			22.46420	24.394	10.89	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			952.59090	988.820	11.45	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			11.59090	13.820	11.45	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			855.59240	893.377	11.17	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			14.59240	18.377	11.17	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			763.46420	799.394	10.89	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			253.78920	244.787	10.78	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			695.90490	709.006	10.81	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			290.90490	281.006	10.81	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			824.97020	839.845	10.76	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			219.97020	211.845	10.76	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			758.78920	772.787	10.78	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											0.00	0	0
KES / R	On	12/12/2014	Foreign Exchange Future			0.12480		0.12490			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			0.06670		0.06580			0.00	0	17
NGN / R	On	11/12/2015	Foreign Exchange Future			0.06330		0.06270			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			1.24490		1.24330			37,347.00	30	110
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.24580		1.24420			0.00	0	0
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.24670		1.24510			0.00	0	200
Total QUANTO € / \$ Future											37,347.00	30	310
Total QUANTO € / \$											37,347.00	30	310
RAIN	On	12/12/2014	Foreign Exchange Future			21,088.10000		21,067.54000			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			4.97370		4.95810			0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Future			4.95040		4.93550			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			27.00500	30.632	5.73	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.98	Put			48.90500	36.932	5.73	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.99	Call			23.75900	25.624	5.63	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	4.99	Put			55.65900	41.924	5.63	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	5.00	Call			20.87170	21.110	5.53	0.00	0	0
TRY / R On 12/12/2014 Foreign Exchange Option	5.00	Put			62.77170	47.410	5.53	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	4.99	Call			55.04810	58.068	6.54	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	4.99	Put			109.54810	97.668	6.54	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.00	Call			51.99290	54.719	6.60	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.00	Put			116.49290	104.319	6.60	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.01	Call			49.10390	51.552	6.66	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.01	Put			123.60390	111.152	6.66	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			1.75270		1.75030			0.00	0	13
Total ZMW / R Future								0.00	0	13
Total ZMW / R								0.00	0	13
Total Futures								912 811 470.80	80,690	1,488,122
Total Options								3 059 751.00	20,000	1,939,734
Grand Total:								915,871,221.80	100,690	3,427,856