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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/12/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 08/12/2014 Foreign Exchange Future			11.52810		11.35710			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			11.52980		11.35710			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			11.52990		11.35880			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			11.53140		11.36060			7,154,737,849.80	620,457	356,636
\$ / R On 15/12/2014 Foreign Exchange Future			11.53590		11.36590			0.00	0	0
\$ / R On 19/12/2014 Foreign Exchange Future			11.54260		11.37350			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.55140		11.38190			0.00	0	440
\$ / R On 05/01/2015 Foreign Exchange Future			11.57970		11.40890			0.00	0	0
\$ / R On 28/01/2015 Foreign Exchange Future			11.62550		11.45300			0.00	0	3,432
\$ / R On 30/01/2015 Foreign Exchange Future			11.62940		11.61160			0.00	0	0
\$ / R On 25/02/2015 Foreign Exchange Future			11.67960		11.50570			0.00	0	2,671
\$ / R On 26/02/2015 Foreign Exchange Future			11.68150		11.50760			0.00	0	0
\$ / R On 27/02/2015 Foreign Exchange Future			11.68350		11.50950			0.00	0	1,263
\$ / R On 16/03/2015 Foreign Exchange Future			11.71690		11.54210			13,588,428,720.10	1,159,729	748,265
\$ / R On 27/03/2015 Foreign Exchange Future			11.73890		11.56370			0.00	0	2,685
\$ / R On 01/04/2015 Foreign Exchange Future			11.74890		11.57350			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.80290		11.62660			0.00	0	2,700
\$ / R On 27/05/2015 Foreign Exchange Future			11.86090		11.68360			0.00	0	1,625
\$ / R On 12/06/2015 Foreign Exchange Future			11.89300		11.71520			167,286,938.00	14,066	34,753
\$ / R On 26/06/2015 Foreign Exchange Future			11.92190		11.74300			0.00	0	1,636
\$ / R On 29/07/2015 Foreign Exchange Future			11.99020		11.80870			0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/08/2015	Foreign Exchange Future			12.05020		11.86640			0.00	0	250
\$ / R	On	14/09/2015	Foreign Exchange Future			12.08760		11.90220			6,491,041.20	537	5,174
\$ / R	On	28/09/2015	Foreign Exchange Future			12.11680		11.93010			0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Future			12.17940		11.98970			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.23780		12.04540			0.00	0	250
\$ / R	On	11/12/2015	Foreign Exchange Future			12.27120		12.07740			9,816,960.00	800	30,000
\$ / R	On	21/12/2015	Foreign Exchange Future			12.29210		12.09810			0.00	0	250
\$ / R	On	14/03/2016	Foreign Exchange Future			12.46720		12.27170			0.00	0	0
<b>Total \$ / R Future</b>											<b>20,926,761,509.10</b>	<b>1,795,589</b>	<b>1,197,580</b>
\$ / R	On	08/12/2014	Foreign Exchange Option	11.02	Call			337.75840	508.100	13.81	0.00	0	0
\$ / R	On	08/12/2014	Foreign Exchange Option	11.02	Put			0.65840	0.000	13.81	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			577.64300	749.835	27.91	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			0.54300	0.035	27.91	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			296.69030	460.572	19.31	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			7.89030	0.672	19.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,360.60130	2,531.400	18.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			0.00130	0.000	18.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			2,270.60760	2,441.400	18.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			0.00760	0.000	18.87	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,860.61110	2,031.400	20.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			0.01110	0.000	20.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,800.61140	1,971.400	21.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			0.01140	0.000	21.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,810.60000	2,981.400	18.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.00000	0.000	18.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,580.61240	1,751.400	23.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			0.01240	0.000	23.28	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,480.61280	1,651.400	24.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			0.01280	0.000	24.12	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,920.61080	2,091.400	20.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			0.01080	0.000	20.45	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,310.61350	1,481.400	25.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			0.01350	0.000	25.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			1,260.61360	1,431.400	25.95	0.00	0	2,995
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			0.01360	0.000	25.95	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,760.61160	1,931.400	21.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			0.01160	0.000	21.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			1,020.63830	1,191.407	27.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			0.03830	0.007	27.95	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			1,010.64120	1,181.409	28.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			0.04120	0.009	28.03	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,360.61330	1,531.400	25.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			0.01330	0.000	25.12	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			980.65130	1,151.415	28.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			0.05130	0.015	28.28	0.00	0	500

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	10.40	Call			960.65950	1,131.422	28.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			0.05950	0.022	28.44	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			1,060.62860	1,231.403	27.62	0.00	0	2,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			0.02860	0.003	27.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			910.68630	1,081.429	27.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			0.08630	0.029	27.78	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			870.71640	1,041.437	27.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			0.11640	0.037	27.24	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			1,000.64430	1,171.411	28.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			0.04430	0.011	28.12	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			840.74590	1,011.445	26.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			0.14590	0.045	26.84	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			810.78300	981.454	26.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			0.18300	0.054	26.44	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			920.68010	1,091.427	27.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			0.08010	0.027	27.91	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			730.93670	901.489	25.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			0.33670	0.089	25.37	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			661.17670	831.541	24.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			0.57670	0.141	24.44	0.00	0	22,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			860.72550	1,031.439	27.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			0.12550	0.039	27.11	0.00	0	44,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			621.38550	791.584	23.90	0.00	0	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			0.78550	0.184	23.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			611.44860	781.597	23.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			0.84860	0.197	23.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			760.86770	931.474	25.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			0.26770	0.074	25.77	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			561.84980	731.677	23.10	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			1.24980	0.277	23.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Call			551.94670	721.697	22.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Put			1.34670	0.297	22.97	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			631.32700	801.572	24.04	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			0.72700	0.172	24.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			532.16390	701.741	22.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			1.56390	0.341	22.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			512.41670	681.792	22.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			1.81670	0.392	22.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			581.67050	751.642	23.37	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			1.07050	0.242	23.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			463.24480	631.959	21.77	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			2.64480	0.559	21.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			433.91480	602.093	21.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			3.31480	0.693	21.36	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			542.05120	711.718	22.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			1.45120	0.318	22.83	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			414.45340	582.202	21.10	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	10.95	Put			3.85340	0.802	21.10	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			404.75480	572.266	20.97	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			4.15480	0.866	20.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			502.55820	671.821	22.30	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			1.95820	0.421	22.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.04	Call			328.17520	493.009	19.99	0.00	0	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.04	Put			7.57520	1.609	19.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			309.39530	473.281	19.74	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			8.79530	1.881	19.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Call			424.17400	592.146	21.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Put			3.57400	0.746	21.23	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Call			281.59140	443.780	19.38	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Put			10.99140	2.380	19.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			272.43530	433.975	19.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			11.83530	2.575	19.25	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			366.21280	532.579	20.48	0.00	0	30,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			5.61280	1.179	20.48	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Call			245.35780	404.660	18.88	0.00	0	11,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Put			14.75780	3.260	18.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			227.67640	385.217	18.64	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			17.07640	3.817	18.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			300.07500	463.435	19.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			9.47500	2.035	19.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Call			145.32410	289.786	17.41	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Put			34.72410	8.386	17.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.26	Call			137.79190	280.469	17.29	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.26	Put			37.19190	9.069	17.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			263.34160	424.185	19.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			12.74160	2.785	19.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.31	Call			102.59660	234.786	16.67	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.31	Put			51.99660	13.386	16.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Call			89.80100	217.019	16.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Put			59.20100	15.619	16.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			185.06640	337.060	18.02	0.00	0	2,931
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			24.46640	5.660	18.02	0.00	0	250
\$ / R	On	12/12/2014	Foreign Exchange Option	11.39	Call			60.49360	166.033	15.69	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.39	Put			89.89360	24.633	15.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			56.68580	157.941	15.56	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			96.08580	26.541	15.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Call			109.28280	243.788	16.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Put			48.68280	12.388	16.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			28.45880	85.779	14.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			167.85880	54.379	14.34	0.00	0	600
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			19.72910	57.247	13.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			209.12910	75.847	13.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			83.70490	208.265	16.30	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			63.10490	16.865	16.30	0.00	0	0

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\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			10.74640	32.388	14.70	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			280.14640	130.988	14.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			9.94660	30.099	14.82	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			289.34660	138.699	14.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Call			37.78500	112.509	14.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Put			137.18500	41.109	14.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Call			3.30630	10.560	16.52	0.00	0	4,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Put			422.70630	259.160	16.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			1.75240	5.806	17.50	0.00	0	38,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Put			501.15240	334.406	17.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			12.53430	37.458	14.45	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			261.93430	116.058	14.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Call			0.99960	3.232	18.47	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Put			580.39960	411.832	18.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			0.94160	3.008	18.59	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			590.34160	421.608	18.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Call			4.19420	13.236	16.16	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Put			393.59420	231.836	16.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			0.66450	1.966	19.32	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			650.06450	480.566	19.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			0.40720	1.064	20.42	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			739.80720	569.664	20.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Call			1.27720	4.323	17.98	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Put			540.67720	372.923	17.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			0.15670	0.255	22.45	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			939.55670	768.855	22.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			0.07100	0.064	24.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,139.47100	968.664	24.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			0.70340	2.108	19.20	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			640.10340	470.708	19.20	0.00	0	397
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			0.01370	0.011	32.22	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			1,699.41370	1,528.611	32.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			0.00940	0.010	35.21	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			1,879.40940	1,708.610	35.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			0.16370	0.274	22.35	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			929.56370	758.874	22.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			0.00530	0.008	41.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,239.40530	2,068.608	41.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			0.07320	0.035	55.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			2,839.47320	2,668.635	55.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			0.01570	0.012	31.22	0.00	0	36,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,639.41570	1,468.612	31.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			0.08010	0.039	56.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			2,869.48010	2,698.638	56.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.21750	0.186	75.16	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,479.61750	3,308.786	75.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			0.00910	0.010	35.55	0.00	0	79,241

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	13.26	Put			1,899.40910	1,728.610	35.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,360.60000	3,531.400	18.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.00000	0.000	18.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,910.60000	3,081.400	18.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.00000	0.000	18.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,860.60000	3,031.400	18.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.00000	0.000	18.87	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			567.81440	736.353	18.48	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			1.91440	0.453	18.48	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.12	Call			263.64820	421.151	16.10	0.00	0	13,000
\$ / R	On	15/12/2014	Foreign Exchange Option	11.12	Put			17.74820	5.251	16.10	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Call			237.55550	392.422	15.86	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Put			21.65550	6.522	15.86	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Call			1.57500	3.950	15.75	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Put			625.67500	458.050	15.75	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			0.01870	0.006	33.10	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,434.11870	2,264.106	33.10	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Call			246.51860	395.709	14.85	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Put			33.01860	13.109	14.85	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Call			131.03680	256.007	14.02	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Put			77.53680	33.407	14.02	0.00	0	10,000
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			3,081.90000	3,251.400	18.48	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	18.48	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			228.41720	373.405	13.87	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			46.51720	22.005	13.87	0.00	0	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.04	Call			392.64060	550.752	11.61	0.00	0	5,000
\$ / R	On	05/01/2015	Foreign Exchange Option	11.04	Put			23.74060	11.052	11.61	0.00	0	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.28	Call			212.31080	344.696	11.83	0.00	0	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.28	Put			83.41080	44.996	11.83	0.00	0	2,000
\$ / R	On	05/01/2015	Foreign Exchange Option	11.40	Call			144.57380	258.075	11.94	0.00	0	2,000
\$ / R	On	05/01/2015	Foreign Exchange Option	11.40	Put			135.67380	78.375	11.94	0.00	0	2,000
\$ / R	On	28/01/2015	Foreign Exchange Option	11.45	Call			195.15190	310.968	12.31	0.00	0	250
\$ / R	On	28/01/2015	Foreign Exchange Option	11.45	Put			192.15190	135.468	12.31	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			0.89970	1.730	21.44	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			2,817.89970	2,646.230	21.44	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			670.85860	839.083	12.65	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			17.85860	13.583	12.65	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.15	Call			375.77500	524.149	12.02	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.15	Put			72.77500	48.649	12.02	0.00	0	250
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			340.61430	484.518	12.07	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			87.61430	59.018	12.07	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			3,153.02080	3,325.500	16.18	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.02080	0.000	16.18	0.00	0	0
\$ / R	On	30/01/2015	Foreign Exchange Option	11.62	Call			0.00000	226.835	12.57	2,268,348.00	10,000	10,000
\$ / R	On	30/01/2015	Foreign Exchange Option	11.62	Put			0.00000	217.435	12.57	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			2.28020	13.854	23.81	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			2,996.58020	2,834.254	23.81	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			736.32110	902.551	12.01	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			30.62110	22.951	12.01	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Call			451.47000	600.337	11.89	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Put			95.77000	70.737	11.89	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Call			210.26090	311.606	12.50	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Put			304.56090	232.006	12.50	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			454.20310	602.205	11.83	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			96.60310	70.705	11.83	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,207.68770	3,381.575	21.26	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.08770	0.075	21.26	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			409.69330	552.749	11.96	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			120.19330	89.249	11.96	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.14020	0.100	21.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			1.01270	0.875	18.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,044.32810	2,218.954	16.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			2.22810	2.053	16.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			44.59090	66.728	17.68	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,552.49090	1,399.828	17.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,542.24020	3,717.000	21.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,675.50320	2,510.810	21.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.01740	0.162	27.20	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,457.91740	7,283.262	27.20	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			71.09030	104.764	16.06	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,138.99030	997.864	16.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,543.11270	2,717.775	18.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Put			0.00000	1,187.366	16.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			46.90670	70.130	17.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,504.80670	1,353.230	17.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			147.10450	214.862	13.78	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			605.00450	497.962	13.78	0.00	0	598
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			17.60320	27.710	21.99	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			1,037.98080	901.214	15.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			73.40020	108.203	15.94	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			1,111.30020	971.303	15.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			274.38370	390.073	12.45	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			282.28370	223.173	12.45	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Call			0.00000	84.266	16.87	842,657.00	10,000	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			313.44990	247.010	12.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			180.13620	260.145	13.24	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			488.03620	393.245	13.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			317.03440	440.657	12.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			234.93440	183.757	12.30	0.00	0	14,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			80.08080	118.115	15.64	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			255.39180	200.717	12.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			278.89080	395.471	12.43	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			276.79080	218.570	12.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			404.83300	541.722	12.04	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	11.30	Put			162.73300	124.822	12.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			255.54990	363.909	12.53	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			206.03900	159.988	12.20	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Call			0.00000	464.589	12.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Put			0.00000	167.689	12.23	83,844.35	500	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			595.54560	754.391	11.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			73.44560	57.491	11.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			297.49180	417.617	12.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Put			132.47930	100.617	11.91	100,617.20	1,000	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Call			435.46910	576.192	11.95	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Put			143.36910	109.292	11.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			618.62940	780.039	11.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			66.52940	53.139	11.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			348.13900	476.888	12.20	47,688.83	100	150
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			68.78110	54.559	11.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			603.18740	762.910	11.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			71.08740	56.010	11.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			788.05520	957.497	12.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			35.95520	30.597	12.05	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Call			454.57930	597.517	11.91	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			37.09110	31.488	12.04	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			692.30010	858.595	11.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			50.20010	41.695	11.93	0.00	0	47,665
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			1,046.19500	1,220.569	12.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			14.09500	13.668	12.47	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			610.88110	771.459	11.82	0.00	0	25,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			26.97670	23.500	12.15	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			823.79560	994.142	12.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			31.69560	27.242	12.09	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,447.68440	1,623.057	14.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			5.58440	6.157	14.09	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			779.19110	948.388	12.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,230.24850	1,406.291	13.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			8.14850	9.391	13.22	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,055.69940	1,230.298	12.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			13.59940	13.398	12.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			869.07670	1,040.400	12.15	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			278.96200	388.795	12.58	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			325.26200	259.895	12.58	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			214.79070	302.027	13.11	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			461.09070	373.127	13.11	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			21.70840	32.265	25.15	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			117.04690	90.225	11.87	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,308.00840	3,143.365	25.15	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			806.82610	976.021	12.13	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			43.12610	37.121	12.13	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			609.45060	766.789	11.86	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			85.75060	67.889	11.86	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			530.74690	679.125	11.87	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			509.34860	653.795	11.87	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			135.84860	104.895	11.87	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			134.31340	191.584	14.54	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			800.81340	682.684	14.54	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			41.26490	52.984	25.59	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,564.66490	3,400.084	25.59	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			883.42330	1,053.171	12.15	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			56.82330	50.271	12.15	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			606.08010	758.718	11.82	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			129.48010	105.818	11.82	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			228.80950	310.462	13.60	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			602.20950	507.562	13.60	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			49.32810	71.001	26.07	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,845.72810	3,690.101	26.07	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			670.96450	829.481	11.83	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			137.36450	118.581	11.83	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			310.25440	406.380	13.16	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			89.12180	80.121	12.03	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			526.65440	445.480	13.16	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			233.62030	308.971	14.13	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			760.02030	658.071	14.13	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			950.63210	1,121.575	12.15	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			67.03210	60.675	12.15	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			832.72180	1,001.021	12.03	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			757.92810	924.593	11.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			122.72810	111.593	11.95	334,778.40	3,000	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			555.55730	692.111	12.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			240.35730	199.111	12.00	0.00	0	7,300
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			837.55320	1,006.179	12.03	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			72.71560	66.233	12.17	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			124.23670	163.307	17.10	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,629.03670	1,490.307	17.10	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,048.53340	1,220.657	12.22	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			63.33340	57.657	12.22	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			0.00000	925.773	15.13	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			187.54200	245.575	15.34	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			1,102.34200	982.575	15.34	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,031.10270	1,203.007	12.21	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			65.90270	60.007	12.21	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			987.91560	1,159.233	12.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			451.99080	384.563	12.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			373.75790	483.139	12.90	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			458.55790	390.139	12.90	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			106.93650	140.024	17.78	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,851.73650	1,707.024	17.78	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	12.56	Call			0.00000	258.773	15.13	905,703.75	3,500	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			0.00000	219.242	12.12	548,105.75	2,500	2,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			0.00000	633.478	12.23	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			0.00000	240.478	12.23	420,835.80	1,750	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			144.06920	189.125	16.46	0.00	0	75,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,428.86920	1,296.126	16.46	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			377.19080	487.563	12.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			127.19260	115.599	11.94	231,197.80	2,000	4,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			613.13410	755.198	11.78	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			197.93410	162.198	11.78	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			370.36220	478.754	12.92	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			465.16220	395.754	12.92	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			0.00000	662.242	12.12	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			102.35320	93.179	12.03	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			821.38850	989.651	12.01	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			106.18850	96.651	12.01	0.00	0	75,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			454.06530	579.198	12.45	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			338.86530	286.198	12.45	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			742.39260	908.599	11.94	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			235.65350	305.813	14.79	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			952.65350	843.913	14.79	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			55.01910	72.319	25.47	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,192.01910	4,030.419	25.47	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,020.22830	1,192.434	12.17	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			77.22830	70.534	12.17	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			738.65010	903.359	11.92	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			145.65010	131.459	11.92	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			816.03030	984.018	12.02	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			157.33030	143.818	12.02	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			244.95590	313.268	15.42	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			1,146.25590	1,033.068	15.42	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			64.96690	88.399	25.38	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,406.26690	4,248.199	25.38	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,095.73770	1,268.279	12.09	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			87.03770	78.079	12.09	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			67.80650	91.926	25.09	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,701.40650	4,541.726	25.09	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,160.27770	1,335.520	12.10	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			93.87770	85.320	12.10	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			882.20640	1,051.953	12.03	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			165.80640	151.753	12.03	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			247.69410	313.525	16.01	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,351.29410	1,233.325	16.01	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			167.24940	210.107	18.54	38,869,869.00	185,000	75,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			2,265.04940	2,122.507	18.54	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			697.52640	840.107	12.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			305.32640	262.507	12.11	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			489.52980	606.494	13.35	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			587.32980	518.894	13.35	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			260.91370	327.410	16.19	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,418.71370	1,299.810	16.19	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			0.00000	989.872	12.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			0.00000	192.272	12.05	9,613,595.00	50,000	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			707.92820	852.322	12.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			295.72820	254.722	12.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			147.47080	171.864	20.12	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,825.27080	2,664.264	20.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,372.14410	1,554.061	12.34	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			69.94410	66.461	12.34	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,052.91620	1,225.484	11.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			130.71620	117.884	11.98	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			356.06430	445.518	14.69	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			953.86430	857.918	14.69	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,037.19580	1,209.520	11.99	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			134.99580	121.920	11.99	1,219,196.00	10,000	24,545
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,408.09330	1,590.188	12.39	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			65.89330	62.588	12.39	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			702.70580	845.775	12.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			300.50580	258.175	12.09	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,228.50470	1,408.786	12.09	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			98.40470	91.986	12.09	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			954.44890	1,125.266	12.02	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			174.34890	158.466	12.02	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			253.55190	316.893	16.71	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,593.45190	1,470.093	16.71	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			77.63770	104.227	25.07	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,947.53770	4,787.427	25.07	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,019.64710	1,193.051	12.00	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			179.94710	163.651	12.00	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			260.47310	320.955	17.32	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,830.77310	1,701.555	17.32	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			90.39410	116.814	24.80	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,080.69410	4,917.414	24.80	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,291.79760	1,477.465	12.10	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			102.09760	98.065	12.10	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			87.37330	117.595	24.96	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,491.97330	5,329.795	24.96	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,351.48020	1,541.974	12.15	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			106.08020	104.174	12.15	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,078.47390	1,253.547	11.92	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			183.07390	165.747	11.92	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			266.54740	324.463	17.91	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			2,071.14740	1,936.663	17.91	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			385.80010	466.453	16.05	0.00	0	13,248

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	13.10	Put			1,408.40010	1,295.253	16.05	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			370.13910	447.320	16.30	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,492.73910	1,376.120	16.30	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			335.52240	406.357	16.90	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,698.12240	1,575.157	16.90	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,262.67770	1,449.017	11.97	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			135.27770	127.817	11.97	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,224.19460	1,406.815	11.91	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			146.79460	135.615	11.91	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,077.02750	1,252.292	11.96	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			199.62750	181.092	11.96	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,944.76270	3,139.478	15.42	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			17.36270	18.278	15.42	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,895.26110	3,090.089	15.26	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			17.86110	18.889	15.26	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,845.77560	3,040.721	15.10	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			18.37560	19.521	15.10	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,135.69600	1,312.136	11.94	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			187.59600	170.036	11.94	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			269.70070	323.723	18.44	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,321.60070	2,181.623	18.44	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			87.18670	112.603	24.76	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,859.08670	5,690.503	24.76	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,409.85890	1,600.480	12.15	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			111.75890	108.380	12.15	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,142.93590	1,319.573	11.93	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			184.83590	167.473	11.93	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			828.73500	954.724	13.23	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			607.03500	537.524	13.23	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			824.94440	950.497	13.26	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			613.24440	543.297	13.26	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			832.55120	958.976	13.20	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			600.85120	531.777	13.20	0.00	0	0
<b>Total \$ / R Option</b>											<b>55,486,436.88</b>	<b>279,350</b>	<b>2,224,757</b>
<b>Total \$ / R</b>											<b>20,982,247,945.98</b>	<b>2,074,939</b>	<b>3,422,337</b>
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			11.53140		11.36060			230,628.00	20	1,567
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.71690		11.54210			421,808.40	36	1,004
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.89300		11.71520			178,395.00	15	98
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.08760		11.90220			0.00	0	25
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.27120		12.07740			0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>830,831.40</b>	<b>71</b>	<b>2,694</b>
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			7,316.45370	19,104.437	16.06	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			7,256.45370	1,964.437	16.06	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 MAXI On	12/12/2014	Foreign Exchange Option	10.72	Call				64,127.29600	81,156.107	24.17	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Put				67.29600	16.107	24.17	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Call				8,370.48620	20,826.450	16.30	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Put				6,310.48620	1,686.450	16.30	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Call				7,781.91420	19,960.415	16.18	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Put				6,721.91420	1,820.415	16.18	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Put				15,480.55090	11,844.916	12.00	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call				54,359.17380	69,570.140	11.72	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put				9,149.17380	6,880.140	11.72	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call				53,639.36980	68,746.438	11.71	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put				9,429.36980	7,056.438	11.71	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call				52,925.48170	67,969.418	11.73	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put				9,715.48170	7,279.418	11.73	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Call				41,690.55090	55,534.916	12.00	0.00	0	420
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put				19,394.96930	15,957.183	11.79	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call				61,313.41310	75,519.818	11.78	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put				19,793.41310	16,219.818	11.78	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call				60,716.85630	74,867.187	11.80	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put				20,196.85630	16,567.186	11.80	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call				61,914.96930	76,257.183	11.79	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call				60,628.96200	73,955.073	12.59	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put				40,408.96200	35,195.073	12.59	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call				60,185.10200	73,462.372	12.62	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put				40,965.10200	35,702.372	12.62	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call				61,075.95670	74,451.340	12.57	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put				39,855.95670	34,691.340	12.57	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call				72,001.20780	85,745.768	12.81	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put				48,261.20780	42,625.768	12.81	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call				71,595.35530	85,288.298	12.84	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put				48,855.35530	43,168.298	12.84	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call				71,192.10210	84,833.958	12.86	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put				49,452.10210	43,713.958	12.86	0.00	0	0
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>420</b>
<b>Total \$ / R MAXI</b>											<b>830,831.40</b>	<b>71</b>	<b>3,114</b>
£ / R	On	12/12/2014	Foreign Exchange Future			18.01520		17.70620			862,964,110.40	47,902	43,538
£ / R	On	23/01/2015	Foreign Exchange Future			18.14310		17.83160			0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Future			18.29260		17.97700			654,161,668.60	35,761	28,438
£ / R	On	12/06/2015	Foreign Exchange Future			18.55420		18.23310			22,357,811.00	1,205	3,250
£ / R	On	14/09/2015	Foreign Exchange Future			18.84710		18.51250			0.00	0	695
£ / R	On	11/12/2015	Foreign Exchange Future			19.12780		18.77840			57,383,400.00	3,000	0
<b>Total £ / R Future</b>											<b>1,596,866,990.00</b>	<b>87,868</b>	<b>75,921</b>
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Call			0.03930	0.310	21.49	0.00	0	16,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Put			1,483.83930	1,175.110	21.49	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			0.01840	0.147	22.33	0.00	0	5,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Put			1,633.81840	1,324.947	22.33	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			199.07060	471.357	15.32	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Call			280.39360	568.383	15.94	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Put			24.19360	3.183	15.94	0.00	0	2,500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			206.75800	480.968	15.38	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			40.55800	5.768	15.38	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			191.49520	461.771	15.26	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			45.29520	6.571	15.26	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			1.59880	8.768	16.62	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			795.39880	493.568	16.62	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	17.35	Call			369.39880	666.827	16.56	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.35	Put			13.19880	1.627	16.56	0.00	0	10,000
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			42.87060	6.157	15.32	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			1.27320	2.266	19.75	0.00	0	6,938
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,889.67320	3,579.165	19.75	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			24.35240	64.013	13.55	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,302.75240	1,030.913	13.55	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			2.05340	4.288	17.98	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			3,210.45340	2,901.188	17.98	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			1.28090	2.304	19.70	0.00	0	6,336
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,869.68090	3,559.204	19.70	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			54.24860	142.477	12.69	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			852.64860	629.377	12.69	0.00	0	6,938
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			25.04640	66.192	13.51	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,283.44640	1,013.092	13.51	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			24.69670	65.093	13.53	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,293.09670	1,021.993	13.53	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			127.40080	271.048	11.96	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			515.80080	347.948	11.96	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			71.67300	175.668	12.46	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			740.07300	532.568	12.46	0.00	0	6,336
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Put			1,381.18840	1,155.473	14.16	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			103.50820	190.847	14.22	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,416.50820	1,188.247	14.22	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			102.37000	189.081	14.23	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,425.37000	1,196.481	14.23	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,165.67470	955.143	13.70	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			101.24460	187.335	14.25	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,434.24460	1,204.735	14.25	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Call			70.42230	138.116	14.77	0.00	0	21,000
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Put			1,733.42230	1,485.516	14.77	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Call			108.18840	198.073	14.16	0.00	0	5,000
£ / R	On	16/03/2015	Foreign Exchange Option	16.72	Call			1,309.60220	1,617.890	12.69	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	16.72	Put			52.60220	45.289	12.69	0.00	0	25,000
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Call			1,053.11180	1,360.216	12.18	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Put			76.11180	67.616	12.18	0.00	0	5,592

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			142.67470	247.743	13.70	0.00	0	570
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,032.35710	871.232	13.40	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			412.88090	572.158	13.42	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,039.78090	877.958	13.42	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			418.05160	578.728	13.39	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,024.95160	864.528	13.39	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			415.45710	575.432	13.40	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,073.33030	893.492	12.83	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,080.32480	899.920	12.84	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			639.84240	793.473	12.86	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,087.34240	906.373	12.86	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,532.96400	7,867.441	18.88	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.46400	0.340	18.88	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			645.83030	800.592	12.83	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			642.82480	797.020	12.84	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,070.03790	1,322.123	12.89	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			781.63790	684.323	12.89	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,065.78200	1,317.396	12.90	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			787.38200	689.596	12.90	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,061.54520	1,312.681	12.91	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			793.14520	694.881	12.91	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>136,920</b>
<b>Total £ / R</b>											<b>1,596,866,990.00</b>	<b>87,868</b>	<b>212,841</b>
¥ / R	On	12/12/2014	Foreign Exchange Future			0.09533		0.09348			0.00	0	16,039
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09699		0.09509			387,956.00	4,000	550
¥ / R	On	12/06/2015	Foreign Exchange Future			0.09856		0.09662			0.00	0	25
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10035		0.09833			0.00	0	0
<b>Total ¥ / R Future</b>											<b>387,956.00</b>	<b>4,000</b>	<b>16,614</b>
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			0.15630	0.341	18.08	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			652.35630	467.341	18.08	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			0.00190	0.003	34.22	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			1,652.20190	1,467.003	34.22	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			0.00200	0.003	53.52	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			2,652.20200	2,467.003	53.52	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			568.91320	730.793	11.95	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			59.81320	31.893	11.95	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			99.17850	143.012	13.12	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			590.07850	444.112	13.12	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			18.16250	27.700	16.52	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,509.06250	1,328.800	16.52	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			774.45220	931.463	12.99	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			112.25220	75.563	12.99	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			255.26450	320.554	13.74	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			593.06450	464.654	13.74	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			93.05780	118.148	16.62	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,430.85780	1,262.248	16.62	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,020.89650	1,178.356	15.05	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			187.69650	143.756	15.05	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			481.67060	569.471	15.78	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			648.47060	534.871	15.78	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			242.51790	286.533	17.99	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,409.31790	1,251.933	17.99	0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>											<b>387,956.00</b>	<b>4,000</b>	<b>16,614</b>
€ / R	On	12/12/2014	Foreign Exchange Future			14.15850		13.94970			328,038,286.50	23,169	53,197
€ / R	On	23/02/2015	Foreign Exchange Future			14.34780		14.13520			0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Future			14.39610		14.18240			752,167,432.80	52,248	49,465
€ / R	On	01/06/2015	Foreign Exchange Future			14.59580		14.37860			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			14.62490		14.40700			1,462,490.00	100	7,950
€ / R	On	14/09/2015	Foreign Exchange Future			14.88520		14.65690			0.00	0	195
€ / R	On	11/12/2015	Foreign Exchange Future			15.14030		14.90100			0.00	0	0
<b>Total € / R Future</b>											<b>1,081,668,209.30</b>	<b>75,517</b>	<b>110,807</b>
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			454.13740	658.774	16.95	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			4.43740	0.274	16.95	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			277.95460	470.137	15.60	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			18.25460	1.637	15.60	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			25.65580	2.588	15.24	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.90	Call			118.19610	269.023	14.10	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Put			228.72180	68.697	12.33	0.00	0	3,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Call			0.03080	0.066	20.43	0.00	0	4,500
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			19.56310	1.795	15.53	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			260.65390	450.468	15.46	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			20.95390	1.968	15.46	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			235.35580	421.088	15.24	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			1,420.30880	1,211.516	22.05	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			0.00430	0.005	34.07	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.90	Put			68.49610	10.523	14.10	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			72.44440	190.340	13.46	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			112.74440	21.839	13.46	0.00	0	4,000
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Call			28.42180	77.197	12.33	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			269.26310	460.295	15.53	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			2,350.30430	2,141.505	34.07	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Put			1,200.33080	991.566	20.43	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			0.01300	0.026	21.46	0.00	0	25,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			1,340.31300	1,131.526	21.46	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			0.00880	0.016	22.05	0.00	0	7,000



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Call			358.35800	513.115	11.60	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Put			213.15800	155.315	11.60	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Call			352.93960	506.785	11.61	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Put			217.73960	158.985	11.61	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Call			347.57920	500.509	11.63	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Put			222.37920	162.709	11.63	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Call			189.06120	294.793	12.33	0.00	0	2,000
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Put			463.86120	356.993	12.33	0.00	0	2,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			126.43450	197.411	13.76	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			894.03450	751.311	13.76	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			119.30980	186.904	13.89	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			408.68170	563.091	11.67	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			246.28170	186.991	11.67	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			87.15530	139.026	14.66	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			127.91860	199.588	13.73	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			885.51860	743.488	13.73	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			124.97040	195.260	13.78	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			902.57040	759.159	13.78	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			79.96070	128.150	14.88	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			936.90980	790.804	13.89	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			112.64950	177.011	14.02	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			980.24950	830.911	14.02	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			90.05400	143.382	14.57	0.00	0	7,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			1,157.65400	997.282	14.57	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			838.49830	1,038.003	11.19	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,184.75530	1,022.926	14.66	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			84.36930	134.824	14.74	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,211.96930	1,048.724	14.74	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			155.81580	113.584	11.30	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			419.42410	575.461	11.64	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			237.02410	179.361	11.64	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			1,257.56070	1,092.051	14.88	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			69.04870	111.453	15.27	0.00	0	7,100
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,386.64870	1,215.353	15.27	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			56.09830	41.903	11.19	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			538.21580	709.684	11.30	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			490.53410	639.442	12.11	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			421.93410	353.642	12.11	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			448.51870	590.551	12.29	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			479.91870	404.751	12.29	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			499.42080	649.644	12.07	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			410.82080	343.844	12.07	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			494.95930	644.523	12.09	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			416.35930	348.723	12.09	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,209.84250	1,073.203	14.44	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			225.26640	306.052	14.46	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,218.26640	1,081.152	14.46	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
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			1,103.93660	1,308.208	11.45	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			96.93660	83.308	11.45	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			223.70460	304.022	14.48	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,226.70460	1,089.122	14.48	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			233.29890	316.473	14.35	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,176.29890	1,041.573	14.35	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			226.84250	308.103	14.44	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			444.74190	563.881	13.83	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,027.84190	918.681	13.83	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			442.35510	560.959	13.85	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,035.45510	925.759	13.85	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			439.98580	558.056	13.87	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,043.08580	932.856	13.87	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,250.56830	1,462.304	11.47	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			249.56830	222.004	11.47	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			717.73400	869.980	13.14	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			806.73400	719.680	13.14	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			714.34670	866.208	13.16	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			813.34670	725.908	13.16	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			710.98020	862.463	13.18	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			819.98020	732.163	13.18	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			380.89820	473.342	15.98	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,979.89820	1,833.042	15.98	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>223,715</b>
<b>Total € / R</b>											<b>1,081,668,209.30</b>	<b>75,517</b>	<b>334,522</b>
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.56510		9.45430			16,805,880.70	1,757	11,101
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.65370		9.54100			2,278,273.20	236	20,810
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.74190		9.62740			24,500,878.50	2,515	5,120
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.84500		9.72520			0.00	0	600
<b>Total AU\$ / R Future</b>											<b>43,585,032.40</b>	<b>4,508</b>	<b>37,631</b>
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			2.44040	4.600	15.46	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			348.14040	239.500	15.46	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			0.21430	0.611	19.94	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			57.58400	126.967	12.48	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			161.40000	66.989	11.87	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			1,295.70610	1,184.910	30.48	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			0.00600	0.010	31.56	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			1,345.70600	1,234.910	31.56	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			14.32140	29.093	12.05	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			170.02140	73.993	12.05	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			595.91430	485.511	19.94	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			0.00610	0.010	30.48	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			53.28400	11.867	12.48	0.00	0	201

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			17.20440	35.372	11.69	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			152.90440	60.272	11.69	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			15.70000	32.089	11.87	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			524.53800	438.182	11.01	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			63.97310	89.795	11.04	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			532.97310	446.095	11.04	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			67.14090	94.017	10.98	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			516.14090	430.317	10.98	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			65.53800	91.882	11.01	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			116.21140	141.816	11.83	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			738.81140	649.917	11.83	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			114.57950	139.839	11.86	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			747.17950	657.939	11.86	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			117.86670	143.874	11.81	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			730.46670	641.974	11.81	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			821.63780	737.218	12.68	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			204.82030	239.782	12.70	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			829.62030	744.781	12.70	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			202.82860	237.476	12.72	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			837.62860	752.476	12.72	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			206.83780	242.218	12.68	0.00	0	0
<b>Total AU\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>1,005</b>
<b>Total AU\$ / R</b>											<b>43,585,032.40</b>	<b>4,508</b>	<b>38,636</b>
CAD/ R	On	12/12/2014	Foreign Exchange Future			10.07600		9.90620			0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			10.21590		10.04250			255,397.50	25	75
CAD/ R	On	12/06/2015	Foreign Exchange Future			10.34720		10.17120			0.00	0	0
<b>Total CAD/ R Future</b>											<b>255,397.50</b>	<b>25</b>	<b>75</b>
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			20.49660	103.131	11.57	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			104.29660	17.131	11.57	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			18.47720	95.207	11.43	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			112.27720	19.207	11.43	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			16.64610	87.508	11.30	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			120.44610	21.508	11.30	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			181.48530	286.583	10.38	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			228.98530	160.683	10.38	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			177.65970	280.860	10.38	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			235.15970	164.960	10.38	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			173.90850	275.207	10.39	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			241.40850	169.307	10.39	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			223.12840	173.073	10.81	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			395.64530	522.921	10.79	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			214.44530	165.721	10.79	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			389.96130	516.573	10.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			218.76130	169.373	10.80	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			384.32840	510.273	10.81	0.00	0	0
<b>Total CAD/ R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>											<b>255,397.50</b>	<b>25</b>	<b>75</b>
CF CANDCO	n	12/12/2014	Foreign Exchange Future			0.06950		-0.01980			0.00	0	1,942
<b>Total CF CANDO CAFC Future</b>											<b>0.00</b>	<b>0</b>	<b>1,942</b>
<b>Total CF CANDO CAFC</b>											<b>0.00</b>	<b>0</b>	<b>1,942</b>
CF CANDCO	n	12/12/2014	Foreign Exchange Future			1,335.69310		1,168.58870			0.00	0	26,600
<b>Total CF CANDO CAFE Future</b>											<b>0.00</b>	<b>0</b>	<b>26,600</b>
<b>Total CF CANDO CAFE</b>											<b>0.00</b>	<b>0</b>	<b>26,600</b>
CF CANDCO	n	12/12/2014	Foreign Exchange Future			1,435.69310		1,268.58870			0.00	0	1,735
<b>Total CF CANDO CAFH Future</b>											<b>0.00</b>	<b>0</b>	<b>1,735</b>
<b>Total CF CANDO CAFH</b>											<b>0.00</b>	<b>0</b>	<b>1,735</b>
CF CANDCO	n	12/12/2014	Foreign Exchange Future			45.26380		-178.63930			0.00	0	0
<b>Total CF CANDO CAFJ Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDO CAFJ</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
CF CANDCO	n	12/12/2014	Foreign Exchange Future			1,235.75790		1,068.60650			0.00	0	1,871
<b>Total CF CANDO CAFK Future</b>											<b>0.00</b>	<b>0</b>	<b>1,871</b>
<b>Total CF CANDO CAFK</b>											<b>0.00</b>	<b>0</b>	<b>1,871</b>
CF CANDCO	n	16/03/2015	Foreign Exchange Future			277.62060		181.81720			0.00	0	10,000
<b>Total CF CANDO CAFZ Future</b>											<b>0.00</b>	<b>0</b>	<b>10,000</b>
<b>Total CF CANDO CAFZ</b>											<b>0.00</b>	<b>0</b>	<b>10,000</b>
CHF / R	On	12/12/2014	Foreign Exchange Future			11.77770		11.59800			0.00	0	6,632
CHF / R	On	16/03/2015	Foreign Exchange Future			11.98010		11.79570			0.00	0	2,308
CHF / R	On	12/06/2015	Foreign Exchange Future			12.17500		11.98730			0.00	0	0
<b>Total CHF / R Future</b>											<b>0.00</b>	<b>0</b>	<b>8,940</b>
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Call			0.74320	2.193	18.72	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.24	Put			642.74320	464.493	18.72	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Call			0.68570	2.050	18.85	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.25	Put			652.68570	474.350	18.85	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
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Call			0.63260	1.917	18.97	0.00	0	0
CHF / R	On	12/12/2014	Foreign Exchange Option	12.26	Put			662.63260	484.217	18.97	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			52.40170	88.308	15.89	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			1,246.70170	1,098.208	15.89	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			51.65800	87.205	15.91	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,255.95800	1,107.105	15.91	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			51.00190	86.116	15.94	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			1,265.30190	1,116.016	15.94	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			493.91420	623.034	12.73	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			346.61420	288.034	12.73	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			489.09450	617.592	12.75	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			351.79450	292.592	12.75	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			484.31150	612.190	12.77	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			357.01150	297.190	12.77	0.00	0	0
<b>Total CHF / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>											<b>0.00</b>	<b>0</b>	<b>8,940</b>
CNH / R	On	12/12/2014	Foreign Exchange Future			1.86680		1.84430			0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Future			1.87690		1.85560			0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Future			1.89200		1.87170			0.00	0	0
<b>Total CNH / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			1,044.12850	1,268.120	21.84	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			1.12850	0.120	21.84	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			944.77350	1,168.146	20.54	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			1.77350	0.146	20.54	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			845.80110	1,068.244	19.77	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			2.80110	0.244	19.77	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			165.27580	140.478	11.79	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			750.13570	933.400	11.78	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			194.13570	164.400	11.78	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			682.42150	860.211	11.77	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			226.42150	191.212	11.77	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			821.27580	1,009.478	11.79	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			547.46740	502.057	12.16	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			765.34360	932.964	12.04	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			448.34360	412.964	12.04	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			710.38190	876.234	12.10	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			493.38190	456.234	12.10	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			664.46740	822.057	12.16	0.00	0	0
<b>Total CNH / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	12/12/2014	Foreign Exchange Future			0.12760		0.12570			0.00	0	9

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KES / R	On	16/03/2015	Foreign Exchange Future			0.12700		0.12530			0.00	0	0
<b>Total KES / R Future</b>											<b>0.00</b>	<b>0</b>	<b>9</b>
<b>Total KES / R</b>											<b>0.00</b>	<b>0</b>	<b>9</b>
NGN / R	On	12/12/2014	Foreign Exchange Future			0.06280		0.06270			0.00	0	25
NGN / R	On	16/03/2015	Foreign Exchange Future			0.06180		0.06160			0.00	0	332
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05570		0.05630			0.00	0	56,400
<b>Total NGN / R Future</b>											<b>0.00</b>	<b>0</b>	<b>56,757</b>
<b>Total NGN / R</b>											<b>0.00</b>	<b>0</b>	<b>56,757</b>
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.22780		1.22790			2,455.60	2	60
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.22870		1.22880			0.00	0	0
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.22970		1.22980			0.00	0	200
<b>Total QUANTO € / \$ Future</b>											<b>2,455.60</b>	<b>2</b>	<b>260</b>
<b>Total QUANTO € / \$</b>											<b>2,455.60</b>	<b>2</b>	<b>260</b>
RAIN	On	12/12/2014	Foreign Exchange Future			21,263.04000		20,951.08000			0.00	0	0
RAIN	On	16/03/2015	Foreign Exchange Future			21,552.47000		21,238.39000			0.00	0	0
<b>Total RAIN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	12/12/2014	Foreign Exchange Future			5.07630		5.02470			0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Future			5.05830		5.01030			0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Future			5.03850		4.99310			0.00	0	0
<b>Total TRY / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			47.97480	97.416	10.92	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			3.27480	1.116	10.92	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			39.25370	87.765	10.58	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			4.55370	1.465	10.58	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			31.02820	78.232	10.25	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			6.32820	1.932	10.25	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Call			75.13760	112.942	7.11	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			54.83760	44.642	7.11	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			69.19000	106.097	7.05	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			58.89000	47.797	7.05	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			64.81820	99.438	6.99	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			64.51820	51.138	6.99	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			108.38670	139.092	7.93	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			105.28670	90.592	7.93	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			102.83390	132.789	7.87	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			109.73390	94.289	7.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			98.78670	127.878	7.90	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			115.68670	99.378	7.90	0.00	0	0
<b>Total TRY / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R	On	12/12/2014	Foreign Exchange Future			1.80770		1.78650			0.00	0	13
ZMW / R	On	16/03/2015	Foreign Exchange Future			1.75710		1.73630			0.00	0	0
ZMW / R	On	12/06/2015	Foreign Exchange Future			1.71830		1.69990			0.00	0	0
<b>Total ZMW / R Future</b>											<b>0.00</b>	<b>0</b>	<b>13</b>
<b>Total ZMW / R</b>											<b>0.00</b>	<b>0</b>	<b>13</b>
<b>Total Futures</b>											<b>23,650,358,381.30</b>	<b>1,967,580</b>	<b>1,549,449</b>
<b>Total Options</b>											<b>55,486,436.88</b>	<b>279,350</b>	<b>2,586,817</b>
<b>Grand Total:</b>											<b>23,705,844,818.18</b>	<b>2,246,930</b>	<b>4,136,266</b>