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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/11/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 04/11/2014 Foreign Exchange Future			11.06260		11.03550			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			11.06260		11.03550			0.00	0	424
\$ / R On 10/11/2014 Foreign Exchange Future			11.06880		11.04430			0.00	0	1,338
\$ / R On 12/11/2014 Foreign Exchange Future			11.07180		11.04790			0.00	0	711
\$ / R On 25/11/2014 Foreign Exchange Future			11.09610		11.07160			0.00	0	0
\$ / R On 26/11/2014 Foreign Exchange Future			11.09800		11.07340			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			11.10170		11.07700			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			11.12500		11.09990			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			11.12700		11.10190			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			11.12900		11.10390			167,279,999.00	15,031	953,228
\$ / R On 15/12/2014 Foreign Exchange Future			11.13510		11.10990			0.00	0	0
\$ / R On 19/12/2014 Foreign Exchange Future			11.14310		11.11790			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.15110		11.12590			0.00	0	440
\$ / R On 28/01/2015 Foreign Exchange Future			11.21960		11.19400			0.00	0	2,300
\$ / R On 25/02/2015 Foreign Exchange Future			11.27360		11.24800			0.00	0	2,421
\$ / R On 26/02/2015 Foreign Exchange Future			11.27550		11.24990			0.00	0	0
\$ / R On 27/02/2015 Foreign Exchange Future			11.27750		11.25190			0.00	0	0
\$ / R On 16/03/2015 Foreign Exchange Future			11.31080		11.28520			20,280,264.40	1,793	117,570
\$ / R On 27/03/2015 Foreign Exchange Future			11.33240		11.30670			0.00	0	2,435
\$ / R On 01/04/2015 Foreign Exchange Future			11.34210		11.31650			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.39500		11.36930			0.00	0	2,450

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/05/2015	Foreign Exchange Future			11.45290		11.42720			0.00	0	1,375
\$ / R	On	12/06/2015	Foreign Exchange Future			11.48510		11.45920			677,620.90	59	31,138
\$ / R	On	26/06/2015	Foreign Exchange Future			11.51320		11.48730			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.57950		11.55340			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.63870		11.61320			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.67570		11.65060			0.00	0	3,385
\$ / R	On	28/09/2015	Foreign Exchange Future			11.70440		11.67960			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.76600		11.74190			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.82650		11.80290			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			11.86180		11.83830			355,854,000.00	30,000	30,000
\$ / R	On	21/12/2015	Foreign Exchange Future			11.88380		11.86040			0.00	0	0
Total \$ / R Future											544,091,884.30	46,883	1,155,401
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			875.51720	902.607	44.28	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			0.01720	0.007	44.28	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	10.98	Call			79.42300	88.616	13.68	0.00	0	8,000
\$ / R	On	04/11/2014	Foreign Exchange Option	10.98	Put			23.92300	6.016	13.68	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			0.03000	0.007	38.35	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			874.53000	847.407	38.35	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			12.32290	7.784	14.71	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			176.82290	145.184	14.71	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			288.87560	313.173	17.15	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			3.37560	0.573	17.15	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	10.97	Call			120.19990	130.526	11.56	0.00	0	5,000
\$ / R	On	10/11/2014	Foreign Exchange Option	10.97	Put			45.89990	31.726	11.56	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	11.18	Call			30.59710	30.060	11.80	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	11.18	Put			166.29710	141.260	11.80	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Call			283.29620	302.427	13.22	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Put			15.39620	10.627	13.22	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			302.43330	322.262	11.24	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			30.83330	26.162	11.24	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			0.13800	0.092	25.11	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,538.53800	2,513.992	25.11	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Call			6.18700	5.449	14.28	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Put			782.78700	757.449	14.28	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Call			91.65340	96.663	10.85	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Put			168.25340	148.663	10.85	0.00	0	500
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			68.65220	71.476	11.37	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			241.65220	219.776	11.37	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,777.01220	2,801.700	18.35	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.01220	0.000	18.35	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			356.10030	376.820	10.25	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			36.20030	31.820	10.25	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			170.32660	181.808	10.61	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			138.42660	124.808	10.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			2,013.93640	2,039.026	17.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			0.03640	0.026	17.39	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,544.21090	1,569.217	15.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			0.31090	0.217	15.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,553.91450	2,579.011	21.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.01450	0.011	21.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,103.92400	2,129.017	17.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			0.02400	0.017	17.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,225.18970	1,249.906	14.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			1.28970	0.906	14.40	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,664.08080	1,689.127	16.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			0.18080	0.127	16.07	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,604.13720	1,629.166	15.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			0.23720	0.166	15.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			1,006.59390	1,031.210	13.43	0.00	0	2,995
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			2.69390	2.210	13.43	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,504.27210	1,529.260	15.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			0.37210	0.260	15.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,324.73010	1,349.581	14.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			0.83010	0.581	14.78	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			758.82100	783.739	11.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			4.92100	4.739	11.77	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,106.07590	1,130.540	13.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			2.17590	1.540	13.95	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,056.31710	1,080.917	13.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			2.41710	1.917	13.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			709.53070	734.581	11.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			5.63070	5.581	11.44	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			808.22300	833.039	12.10	0.00	0	2,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			4.32300	4.039	12.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			768.69300	793.588	11.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			4.79300	4.588	11.84	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			621.17970	646.570	10.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			7.27970	7.570	10.85	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			748.95320	773.894	11.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			5.05320	4.894	11.71	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			729.23190	754.225	11.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			5.33190	5.225	11.57	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			562.63720	588.348	10.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			8.73720	9.349	10.45	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			670.19670	695.380	11.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			6.29670	6.380	11.18	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			660.37880	685.600	11.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			6.47880	6.600	11.11	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			428.24150	450.479	10.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			24.34150	21.479	10.22	0.00	0	22,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			611.39980	636.838	10.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			7.49980	7.838	10.78	0.00	0	44,450

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			591.86570	617.406	10.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			7.96570	8.406	10.65	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			386.60520	407.845	10.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			32.70520	28.845	10.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			516.48580	540.198	10.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			12.58580	11.198	10.12	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			489.39690	512.730	10.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			15.49690	13.730	10.15	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Call			339.25200	359.062	10.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Put			45.35200	40.062	10.35	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			403.03590	424.697	10.26	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			29.13590	25.697	10.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			394.78170	416.236	10.27	0.00	0	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			30.88170	27.236	10.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			309.42740	328.153	10.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			55.52740	49.153	10.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			362.55180	383.108	10.31	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			38.65180	34.108	10.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			346.93270	366.998	10.33	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			43.03270	37.998	10.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			254.33900	270.636	10.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			80.43900	71.636	10.48	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			331.65960	351.208	10.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			47.75960	42.208	10.36	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			324.15700	343.437	10.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			50.25700	44.437	10.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			235.32940	250.648	10.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			91.42940	81.648	10.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			302.20200	320.642	10.40	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			58.30200	51.642	10.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			274.26080	291.504	10.45	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			70.36080	62.504	10.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			173.59050	185.184	10.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			139.69050	126.184	10.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Call			247.90130	263.875	10.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Put			84.00130	74.876	10.49	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			241.56420	257.212	10.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			87.66420	78.212	10.50	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			154.74430	164.490	10.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			160.84430	145.490	10.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			211.42420	225.403	10.56	0.00	0	40,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			107.52420	96.403	10.56	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			178.68400	190.618	10.62	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			134.78400	121.618	10.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			121.42890	126.678	10.97	0.00	0	2,931
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			217.52890	197.678	10.97	0.00	0	750
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Call			163.71430	174.630	10.65	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Put			149.81430	135.630	10.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			158.92920	169.508	10.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			155.02920	140.508	10.67	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Call			85.25650	88.080	11.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Put			311.35650	289.080	11.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Call			146.67640	154.766	10.70	0.00	0	11,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Put			172.77640	155.766	10.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			138.99950	145.449	10.72	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			185.09950	166.449	10.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Call			59.96590	61.226	12.25	0.00	0	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Put			416.06590	392.226	12.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Call			106.00420	110.206	11.22	147,675.50	1,340	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Put			252.10420	231.206	11.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Call			92.51110	95.812	11.46	95,812.20	1,000	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Put			288.61110	266.812	11.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			40.30850	40.529	13.00	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			546.40850	521.529	13.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			82.96770	85.645	11.66	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			319.06770	296.645	11.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			70.49840	72.389	11.96	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			366.59840	343.389	11.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Call			28.01530	27.940	13.69	18,719.87	670	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Put			674.11530	648.940	13.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			53.87690	54.792	12.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			449.97690	425.792	12.45	0.00	0	600
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			47.17960	47.738	12.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			493.27960	468.738	12.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Call			19.21900	19.123	14.45	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Put			815.31900	790.123	14.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			38.26800	38.395	13.09	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			564.36800	539.395	13.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			37.29020	37.373	13.14	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			573.39020	548.373	13.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			15.09910	15.020	14.95	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			911.19910	886.020	14.95	0.00	0	598
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Call			25.94680	25.860	13.84	0.00	0	4,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Put			702.04680	676.860	13.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			21.21500	21.116	14.24	0.00	0	38,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Put			777.31500	752.116	14.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			7.35960	7.570	16.29	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,193.45960	1,168.570	16.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Call			17.43340	17.342	14.65	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Put			853.53340	828.342	14.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			17.01720	16.928	14.70	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			863.11720	837.928	14.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			0.99320	0.835	17.84	0.00	0	36,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,897.09320	1,871.835	17.84	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	12/12/2014	Foreign Exchange Option	12.01	Call			14.74610	14.669	15.00	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			920.84610	895.669	15.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			11.96390	11.911	15.45	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,008.06390	982.911	15.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			0.49980	0.381	18.41	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,156.59980	2,131.381	18.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			7.14900	7.338	16.32	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,203.24900	1,178.338	16.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			4.01120	3.934	16.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,400.11120	1,374.934	16.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			1.05970	0.678	26.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,127.15970	3,101.678	26.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			0.84530	0.696	17.98	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			1,956.94530	1,931.696	17.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			0.52630	0.404	18.37	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,136.62630	2,111.404	18.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.49970	0.375	28.78	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,736.59970	3,711.375	28.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			0.61350	0.332	20.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,496.71350	2,471.332	20.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			1.03500	0.658	26.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,097.13500	3,071.658	26.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,103.91200	3,129.010	26.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.01200	0.010	26.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,653.91420	2,679.011	22.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.01420	0.011	22.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,603.91440	2,629.011	21.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.01440	0.011	21.65	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Call			146.37300	153.085	10.64	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Put			186.47300	167.985	10.64	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Call			18.06860	17.989	14.79	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Put			898.16860	872.889	14.79	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			0.82750	0.488	21.78	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,690.92750	2,665.388	21.78	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			355.07340	374.999	10.26	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			45.17340	39.899	10.26	0.00	0	500
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Call			154.35130	161.214	10.73	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Put			196.45130	178.114	10.73	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Call			104.07820	107.798	11.49	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Put			306.17820	284.698	11.49	0.00	0	10,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			149.15160	155.404	10.84	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			223.25160	204.304	10.84	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,825.90030	2,851.122	21.70	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.00030	0.022	21.70	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			2.29440	1.384	18.63	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,078.29440	3,051.784	18.63	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,894.21210	2,919.737	19.10	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	28/01/2015	Foreign Exchange Option	8.30	Put			0.21210	0.137	19.10	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			470.18580	488.361	10.18	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			76.18580	68.761	10.18	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			233.17960	240.485	10.62	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			239.17960	220.885	10.62	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			540.30130	558.733	10.36	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			92.30130	85.133	10.36	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			2.67220	18.447	23.65	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,254.67220	3,244.847	23.65	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,950.67030	2,976.077	18.90	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.77030	0.577	18.90	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			330.08940	341.408	10.92	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			230.18940	215.908	10.92	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			299.06530	309.391	11.06	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			267.16530	251.891	11.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,199.58010	1,225.361	11.28	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			14.38010	14.561	11.28	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			991.62760	1,016.836	10.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			26.42760	26.036	10.86	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			829.71190	853.412	10.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,714.90220	7,689.351	24.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,285.88930	3,311.322	19.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.68930	0.522	19.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,288.59070	2,313.470	15.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			3.39070	2.670	15.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,817.88060	1,791.813	17.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,791.51760	1,816.381	13.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			6.31760	5.581	13.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			29.94440	32.721	22.41	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,944.74440	2,921.921	22.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.10220	0.151	24.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			851.10850	826.293	13.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			76.61840	76.119	16.06	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,401.41840	1,375.320	16.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			55.17940	54.702	17.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,769.97940	1,743.902	17.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			53.08060	52.613	17.55	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			482.05690	460.850	12.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			211.79180	215.516	12.36	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			526.59180	504.716	12.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			159.79660	161.315	13.28	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			724.59660	700.516	13.28	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			136.30850	137.093	13.84	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			318.77360	300.886	11.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			268.86230	275.067	11.62	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			383.66230	364.267	11.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			238.31950	243.196	11.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			453.11950	432.396	11.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			227.25690	231.650	12.14	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			166.12730	155.441	10.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			455.40330	470.087	10.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			170.20330	159.287	10.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			449.53730	463.987	10.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			174.33730	163.187	10.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			303.97360	311.686	11.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			96.79520	90.435	10.38	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			584.91480	603.959	10.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			99.71480	93.159	10.40	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			517.26630	534.212	10.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			132.06630	123.411	10.57	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			461.32730	476.241	10.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			44.51190	42.612	10.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			820.96330	844.553	10.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			45.76330	43.753	10.62	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			620.86780	640.875	10.31	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			85.66780	80.075	10.31	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			591.99520	611.235	10.38	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			611.64210	629.086	10.39	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			104.94210	96.685	10.39	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			31.64630	34.845	24.94	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,574.94630	3,552.445	24.94	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			384.81290	396.737	11.17	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			268.31290	254.637	11.17	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			128.50630	129.114	14.64	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			1,052.00630	1,027.014	14.64	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			43.59880	44.428	24.61	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,824.29880	3,799.428	24.61	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			681.05670	702.707	10.46	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			111.75670	107.707	10.46	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			750.79270	771.257	10.61	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			123.59270	118.357	10.61	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			48.94030	52.004	24.56	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,101.74030	4,079.104	24.56	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			652.87460	665.770	10.73	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			193.67460	180.670	10.73	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			606.99250	618.773	10.93	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			227.79250	213.673	10.93	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			595.99150	607.502	10.98	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			185.62320	172.902	10.68	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			2,113.35870	2,086.401	17.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			844.36510	864.781	10.78	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			115.16510	109.681	10.78	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			828.61860	848.873	10.76	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			119.41860	113.773	10.76	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			664.82320	678.002	10.68	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			672.46300	649.310	12.98	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			144.12960	143.425	16.67	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,684.92960	1,658.325	16.67	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			127.41920	126.512	17.30	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,888.21920	1,861.412	17.30	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			112.55870	111.501	17.99	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			521.74180	500.309	12.30	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			326.75820	329.649	12.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			657.55820	634.549	12.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			324.19710	327.014	12.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			664.99710	641.914	12.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			321.66300	324.410	12.98	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			236.79150	222.402	10.98	0.00	0	5,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			495.96140	504.952	11.48	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			336.76140	319.852	11.48	0.00	0	2,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			452.38370	460.254	11.72	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			393.18370	375.154	11.72	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			380.94180	385.409	12.30	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			823.00060	840.971	10.74	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			135.70060	127.770	10.74	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			55.34390	54.568	24.32	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,448.04390	4,421.368	24.32	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			65.26090	67.557	24.40	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,661.86090	4,638.057	24.40	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			895.64570	914.085	10.79	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			142.24570	134.585	10.79	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			962.97520	981.383	10.93	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			149.77520	142.683	10.93	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			70.63580	69.048	24.12	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,957.43580	4,930.348	24.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			173.12160	169.044	21.31	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			3,102.52160	3,073.344	21.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			439.86200	442.295	13.47	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			789.26200	766.595	13.47	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			333.71580	334.099	14.90	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			1,183.11580	1,158.399	14.90	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			253.96570	253.497	16.43	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,663.36570	1,637.797	16.43	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			607.66220	614.527	12.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			447.06220	428.827	12.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			603.55320	610.324	12.06	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			452.95320	434.624	12.06	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			599.47340	606.151	12.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			458.87340	440.451	12.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,160.13200	1,180.011	10.98	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			109.53200	104.311	10.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			873.10530	890.151	10.99	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			202.50530	194.450	10.99	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			859.17140	876.057	11.00	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			208.57140	200.357	11.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,192.62800	1,212.774	10.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			102.02800	97.074	10.98	0.00	0	18,946
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,035.25220	1,054.054	11.03	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			155.65220	149.654	11.03	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			75.07670	75.717	23.96	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,195.47670	5,171.317	23.96	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			89.75760	89.592	24.02	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,327.85760	5,303.592	24.02	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,101.87220	1,121.105	11.11	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			159.97220	155.105	11.11	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,168.92890	1,186.935	11.21	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			166.02890	160.435	11.21	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			83.42240	84.467	23.84	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,730.52240	5,707.967	23.84	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			210.38150	203.382	11.34	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,064.02430	1,079.832	11.36	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			225.72430	218.032	11.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			365.93450	366.564	16.19	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,627.63450	1,604.764	16.19	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			21.89540	23.190	13.93	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,660.67410	2,685.852	13.77	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			22.37410	24.052	13.77	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,611.16460	2,636.748	13.62	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			22.86460	24.948	13.62	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,098.68150	1,115.182	11.34	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,710.19540	2,734.990	13.93	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,230.15930	1,247.486	11.27	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			169.75930	163.686	11.27	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			993.41400	1,008.558	11.47	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			273.01400	264.758	11.47	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			78.40260	77.593	23.47	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,088.00260	6,063.793	23.47	0.00	0	0
Total \$ / R Option											262,207.57	3,010	1,725,208
Total \$ / R											544,354,091.87	49,893	2,880,609
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			11.12900		11.10390			111,290.00	10	1,672
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.31080		11.28520			0.00	0	246
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.48510		11.45920			0.00	0	93
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			11.67570		11.65060			0.00	0	15
Total \$ / R MAXI Future											111,290.00	10	2,026

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				41,136.51450	43,322.520	10.25	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Put				2,746.51450	2,422.520	10.25	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Call				8,296.77100	8,564.447	11.66	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Put				31,906.77100	29,664.447	11.66	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Call				8,074.15080	8,327.625	11.71	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Put				32,684.15080	30,427.625	11.71	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Call				7,857.76200	8,097.268	11.76	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put				33,467.76200	31,197.268	11.76	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put				21,884.29040	20,534.408	10.93	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Call				31,254.51740	32,070.483	11.22	0.00	0	420
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Put				30,734.51740	28,990.483	11.22	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call				40,468.52900	41,725.665	10.89	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put				20,948.52900	19,645.665	10.89	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call				39,933.43900	41,167.328	10.91	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put				21,413.43900	20,087.328	10.91	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call				39,404.29040	40,614.408	10.93	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call				49,141.92220	50,029.281	11.50	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put				34,221.92220	32,519.281	11.50	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call				50,054.92190	50,965.458	11.45	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put				33,134.92190	31,455.458	11.45	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call				49,596.13910	50,495.213	11.48	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put				33,676.13910	31,985.213	11.48	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put				57,801.82440	55,743.317	12.59	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call				52,527.31200	52,971.006	12.62	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put				58,467.31200	56,401.006	12.62	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call				53,199.23370	53,669.410	12.57	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put				57,139.23370	55,099.410	12.57	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call				52,861.82440	53,313.317	12.59	0.00	0	0
Total \$ / R MAXI Option											0.00	0	420
Total \$ / R MAXI											111,290.00	10	2,446
£ / R	On 12/12/2014	Foreign Exchange Future			17.77740		17.72580				19,555,140.00	1,100	43,166
£ / R	On 23/01/2015	Foreign Exchange Future			17.90140		17.84900				0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.05290		18.00030				3,610,580.00	200	3,280
£ / R	On 12/06/2015	Foreign Exchange Future			18.31260		18.26020				0.00	0	1,845
£ / R	On 14/09/2015	Foreign Exchange Future			18.59630		18.54610				0.00	0	1,005
Total £ / R Future											23,165,720.00	1,300	49,296
£ / R	On 12/12/2014	Foreign Exchange Option	18.50	Call				36.93250	42.381	10.87	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	18.50	Put				811.13250	764.981	10.87	0.00	0	500
£ / R	On 12/12/2014	Foreign Exchange Option	17.35	Call				468.43030	508.957	10.32	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.55	Put				152.13870	135.681	10.07	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.56	Put				155.74490	138.984	10.05	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	19.19	Call				11.51500	11.832	13.13	0.00	0	16,000
£ / R	On 12/12/2014	Foreign Exchange Option	19.19	Put				1,475.71500	1,424.432	13.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Call			9.53050	9.608	13.69	0.00	0	5,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Put			1,623.73050	1,572.208	13.69	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			327.93870	363.081	10.07	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.35	Put			92.63030	81.557	10.32	0.00	0	10,000
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Call			395.29880	433.296	10.19	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Put			119.49880	105.896	10.19	0.00	0	2,500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			334.39850	369.839	10.08	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			148.59850	132.439	10.08	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			321.54490	356.384	10.05	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			6.59040	6.186	17.89	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,877.59040	3,824.786	17.89	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			62.82880	67.101	12.16	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,323.82880	1,275.701	12.16	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			8.52850	8.342	15.99	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			3,199.52850	3,146.942	15.99	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			6.61060	6.205	17.83	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,857.61060	3,804.805	17.83	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			128.38860	136.046	11.62	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			909.38860	864.646	11.62	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			64.87800	69.310	12.15	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,305.87800	1,257.910	12.15	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			63.84680	68.196	12.16	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,314.84680	1,266.796	12.16	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			216.17350	230.153	10.83	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			587.17350	548.753	10.83	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			151.39530	160.734	11.37	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			802.39530	759.334	11.37	0.00	0	4,700
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,467.03240	1,421.709	13.19	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			204.73910	214.415	12.70	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,204.43910	1,161.515	12.70	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			160.00020	167.413	13.15	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,449.70020	1,404.513	13.15	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			158.66010	166.005	13.17	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,458.36010	1,413.105	13.17	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			157.33240	164.609	13.19	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,084.64680	1,035.244	12.64	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			490.13470	493.275	12.61	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,069.93470	1,020.675	12.61	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			487.47940	490.548	12.63	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,077.27940	1,027.948	12.63	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			484.84680	487.844	12.64	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,124.75240	1,077.504	12.79	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			717.88470	720.773	12.81	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,131.78470	1,084.473	12.81	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			723.82900	726.853	12.78	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,117.72900	1,070.553	12.78	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			720.85240	723.804	12.79	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total £ / R Option											0.00	0	68,012
Total £ / R											23,165,720.00	1,300	117,308
¥ / R	On	12/12/2014	Foreign Exchange Future			0.09782		0.09887			0.00	0	15,509
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09953		0.10060			0.00	0	50
Total ¥ / R Future											0.00	0	15,559
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			0.14060	0.098	19.14	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			2,112.84060	2,217.698	19.14	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			89.52080	58.149	10.94	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			202.22080	275.749	10.94	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			1.66240	0.994	14.39	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			1,114.36240	1,218.594	14.39	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,071.59610	971.535	11.06	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			11.49610	18.135	11.06	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			307.53730	257.590	11.67	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			247.43730	304.190	11.67	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			79.96260	64.384	15.00	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,019.86260	1,110.984	15.00	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	15,559
€ / R	On	26/11/2014	Foreign Exchange Future			13.87100		13.84530			0.00	0	2,000
€ / R	On	12/12/2014	Foreign Exchange Future			13.91160		13.88530			361,701.60	26	73,656
€ / R	On	16/03/2015	Foreign Exchange Future			14.14830		14.12110			254,669.40	18	31,453
€ / R	On	12/06/2015	Foreign Exchange Future			14.37680		14.34860			0.00	0	6,225
€ / R	On	14/09/2015	Foreign Exchange Future			14.63260		14.60460			0.00	0	104
€ / R	On	11/12/2015	Foreign Exchange Future			14.88520		14.85850			0.00	0	0
Total € / R Future											616,371.00	44	113,438
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Call			21.64410	22.426	11.11	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Put			516.34410	491.426	11.11	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Call			20.76200	21.464	11.13	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Put			525.46200	500.464	11.13	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Call			19.91380	20.539	11.16	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Put			534.61380	509.539	11.16	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			431.80200	453.104	9.83	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			46.50200	41.504	9.83	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			292.97390	310.473	9.90	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Call			5.89490	6.153	13.38	0.00	0	4,500
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			3.30280	3.438	13.98	0.00	0	7,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			101.15430	92.128	9.90	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			261.22260	277.578	9.92	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			115.92260	105.978	9.92	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			139.51690	149.770	10.24	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			244.21690	228.170	10.24	0.00	0	4,000
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Put			357.43070	337.902	10.72	0.00	0	3,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Put			1,270.59490	1,244.553	13.38	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			3.97590	4.145	13.72	0.00	0	25,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			1,408.67590	1,382.545	13.72	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			280.01880	297.064	9.91	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			104.71880	95.464	9.91	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			97.67390	88.873	9.90	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			286.45430	303.728	9.90	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			1,488.00280	1,461.838	13.98	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			0.57290	0.587	17.15	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			2,415.27290	2,388.987	17.15	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Call			92.73070	99.502	10.72	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,270.64630	1,246.906	13.69	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			153.91330	158.845	12.79	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,471.03110	1,446.605	14.28	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			145.18820	149.818	12.95	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			150.93530	155.764	12.84	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			989.83530	967.464	12.84	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			111.74630	115.206	13.69	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			299.58820	287.517	10.53	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			410.78650	425.769	10.56	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			972.81330	950.545	12.79	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			152.41540	157.295	12.81	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			981.31540	958.995	12.81	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			92.13110	94.905	14.28	0.00	0	7,100
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			529.99420	546.678	10.25	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			208.89420	198.378	10.25	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			1,024.08820	1,001.518	12.95	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			138.38070	142.769	13.08	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			1,067.28070	1,044.469	13.08	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			420.68820	435.817	10.53	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			309.68650	297.469	10.56	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			108.77020	112.127	13.77	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,297.67020	1,273.827	13.77	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,303.74030	1,283.833	13.83	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			245.39040	253.812	13.78	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,286.79040	1,267.012	13.78	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			243.85880	252.216	13.80	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,295.25880	1,275.416	13.80	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			242.34030	250.633	13.83	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			458.11220	470.408	13.28	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,093.51220	1,077.808	13.28	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			455.79890	468.022	13.30	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,101.19890	1,085.422	13.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			453.49670	465.652	13.32	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,108.89670	1,093.052	13.32	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			276.02120	271.570	10.76	0.00	0	5,795
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			728.02260	742.310	12.68	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			859.52260	847.110	12.68	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			866.19820	853.731	12.70	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			721.39960	735.577	12.72	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			872.89960	860.377	12.72	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			392.90230	400.514	15.37	0.00	0	5,795
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,034.40230	2,015.314	15.37	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,234.52120	1,256.770	10.76	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			724.69820	738.931	12.70	0.00	0	0
Total € / R Option											0.00	0	128,553
Total € / R											616,371.00	44	241,991
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.65710		9.71790			241,427.50	25	12,294
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.74890		9.81040			0.00	0	5,416
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.83730		9.89990			0.00	0	3,500
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.93740		10.00130			0.00	0	600
Total AU\$ / R Future											241,427.50	25	21,810
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			61.30510	46.239	8.06	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			159.93330	122.985	7.77	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			52.03330	75.886	7.77	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			289.15750	239.539	8.44	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			46.71120	68.634	7.85	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			167.20950	129.286	7.81	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			49.30950	72.186	7.81	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			1,032.88630	1,093.556	12.70	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			0.66130	0.549	12.94	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			1,082.76130	1,143.449	12.94	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			143.40510	189.139	8.06	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			15.38710	10.724	8.80	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			347.48710	403.624	8.80	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			0.78630	0.656	12.70	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			21.25750	32.439	8.44	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			174.61120	135.734	7.85	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			332.79460	378.136	9.73	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			140.33960	124.489	9.76	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			339.93960	385.589	9.76	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			146.11020	129.639	9.70	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			325.71020	370.739	9.70	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			143.19460	127.036	9.73	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			541.03730	588.099	11.25	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			198.35850	183.020	11.28	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
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			548.45850	595.720	11.28	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			195.81800	180.678	11.30	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			555.91800	603.378	11.30	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			200.93730	185.399	11.25	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			284.19660	267.620	11.91	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			642.89660	690.219	11.91	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			289.73380	272.816	11.86	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			628.43380	675.416	11.86	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			286.95220	270.204	11.88	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			635.65220	682.804	11.88	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											241,427.50	25	22,815
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.84050		9.80730			0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.97720		9.94340			0.00	0	100
Total CAD/ R Future											0.00	0	100
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			52.93970	61.691	9.45	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			235.63970	211.191	9.45	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			50.66460	59.076	9.48	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			243.36460	218.575	9.48	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			48.47880	56.559	9.52	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			251.17880	226.058	9.52	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			339.11380	314.874	10.04	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			178.70910	188.695	9.97	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			325.30910	301.495	9.97	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			175.58340	185.355	10.00	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			332.18340	308.155	10.00	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			172.51380	182.074	10.04	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			11.12570		-11.25390			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			922.22700		900.68200			0.00	0	26,600
Total CF CANDO CAFE Future											0.00	0	26,600
Total CF CANDO CAFE											0.00	0	26,600
CF CANDCO	On	12/12/2014	Foreign Exchange Future			1,021.45920		999.75250			0.00	0	1,735

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CF CANDO CAFH Future								0.00	0	1,735
Total CF CANDO CAFH								0.00	0	1,735
CF CANDCO On 12/12/2014 Foreign Exchange Future			303.73510		-320.46910			0.00	0	0
Total CF CANDO CAFJ Future								0.00	0	0
Total CF CANDO CAFJ								0.00	0	0
CF CANDCO On 12/12/2014 Foreign Exchange Future			829.42610		808.19880			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 On 02/12/2014 Foreign Exchange Future			6,525.47950		6,176.89000			0.00	0	10
Total CF CANDO CAFY Future								0.00	0	10
Total CF CANDO CAFY								0.00	0	10
CHF / R On 12/12/2014 Foreign Exchange Future			11.53850		11.50970			0.00	0	6,752
CHF / R On 16/03/2015 Foreign Exchange Future			11.73850		11.70930			0.00	0	2,308
Total CHF / R Future								0.00	0	9,060
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Call			17.29160	16.888	12.64	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Put			747.59160	718.388	12.64	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Call			16.93580	16.546	12.71	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Put			757.23580	728.046	12.71	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Call			16.58960	16.214	12.78	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Put			766.88960	737.714	12.78	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			66.08600	68.697	14.67	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			1,346.78600	1,320.197	14.67	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			65.31570	67.902	14.69	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			1,356.01570	1,329.402	14.69	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			64.55570	67.120	14.72	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			1,365.25570	1,338.620	14.72	0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								0.00	0	9,060
CNH / R On 12/12/2014 Foreign Exchange Future			1.80980		1.80630			0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Future			1.82650		1.82310			0.00	0	0
Total CNH / R Future								0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.76	Put			74.20930	62.907	9.95	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.74	Call			704.98360	733.425	10.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			41.98360	35.425	10.27	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			619.17370	645.452	10.11	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			56.17370	47.452	10.11	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			537.20930	560.907	9.95	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			347.53160	338.465	10.51	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			529.97370	549.957	10.57	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			398.97370	384.957	10.57	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			637.18170	660.516	10.45	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			306.18170	295.516	10.45	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			578.53160	603.465	10.51	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			0.12330		0.12340			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			0.06650		0.06620			0.00	0	17
NGN / R	On	11/12/2015	Foreign Exchange Future			0.06230		0.06000			10,541,160.00	169,200	56,400
Total NGN / R Future											10,541,160.00	169,200	56,417
Total NGN / R											10,541,160.00	169,200	56,417
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.25000		1.25050			0.00	0	30
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.25090		1.25130			0.00	0	0
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.25180		1.25210			125,180.00	100	200
Total QUANTO € / \$ Future											125,180.00	100	230
Total QUANTO € / \$											125,180.00	100	230
RAIN	On	12/12/2014	Foreign Exchange Future			20,849.28000		20,831.29000			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			4.93780		4.95740			0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Future			4.91690		4.94040			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			30.98180	23.487	6.37	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			53.58180	65.687	6.37	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			27.70030	20.853	6.47	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			60.30030	73.053	6.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			24.74290	18.501	6.57	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			67.34290	80.701	6.57	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Call			61.30850	51.192	6.93	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			110.90850	124.292	6.93	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			57.91830	48.321	6.98	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			117.51830	131.421	6.98	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			54.69390	45.604	7.04	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			124.29390	138.704	7.04	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			1.72770		1.73030			0.00	0	13
Total ZMW / R Future											0.00	0	13
Total ZMW / R											0.00	0	13
Total Futures											578 893 032.80	217,562	1,455,517
Total Options											262 207.57	3,010	1,923,198
Grand Total:											579,155,240.37	220,572	3,378,715