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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/10/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 06/10/2014 Foreign Exchange Future			11.26870		11.36010			112,687,000.00	10,000	0
\$ / R On 08/10/2014 Foreign Exchange Future			11.23720		11.36010			0.00	0	0
\$ / R On 13/10/2014 Foreign Exchange Future			11.24340		11.36790			0.00	0	0
\$ / R On 20/10/2014 Foreign Exchange Future			11.25580		11.38080			0.00	0	1,280
\$ / R On 27/10/2014 Foreign Exchange Future			11.26940		11.39460			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			11.27320		11.39850			0.00	0	668
\$ / R On 30/10/2014 Foreign Exchange Future			11.27520		11.40050			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			11.28490		11.41040			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			11.28680		11.41230			0.00	0	0
\$ / R On 10/11/2014 Foreign Exchange Future			11.29650		11.42200			0.00	0	1,338
\$ / R On 12/11/2014 Foreign Exchange Future			11.30030		11.42570			0.00	0	711
\$ / R On 25/11/2014 Foreign Exchange Future			11.32510		11.45030			0.00	0	0
\$ / R On 26/11/2014 Foreign Exchange Future			11.32700		11.45220			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			11.33080		11.45600			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			11.35430		11.47940			0.00	0	1,800
\$ / R On 11/12/2014 Foreign Exchange Future			11.35650		11.48160			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			11.35860		11.48380			851,690,545.20	74,982	994,813
\$ / R On 15/12/2014 Foreign Exchange Future			11.36520		11.49040			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.38260		11.50810			0.00	0	440
\$ / R On 28/01/2015 Foreign Exchange Future			11.45790		11.58400			0.00	0	2,300
\$ / R On 25/02/2015 Foreign Exchange Future			11.51470		11.64090			0.00	0	2,421

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/02/2015	Foreign Exchange Future			11.51670		11.64290			0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Future			11.51870		11.64490			0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Future			11.55320		11.67950			1,732,980.00	150	120,237
\$ / R	On	27/03/2015	Foreign Exchange Future			11.57550		11.70180			0.00	0	2,435
\$ / R	On	01/04/2015	Foreign Exchange Future			11.58560		11.71200			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.64220		11.76880			0.00	0	2,450
\$ / R	On	27/05/2015	Foreign Exchange Future			11.70360		11.83060			0.00	0	1,375
\$ / R	On	12/06/2015	Foreign Exchange Future			11.73750		11.86460			42,548,437.50	3,625	20,028
\$ / R	On	26/06/2015	Foreign Exchange Future			11.76720		11.89440			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.83850		11.96630			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.90190		12.03020			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.94120		12.06990			0.00	0	2,685
\$ / R	On	28/09/2015	Foreign Exchange Future			11.97180		12.10070			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			12.03460		12.16360			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			12.09180		12.22110			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			12.12460		12.25390			0.00	0	2,400
\$ / R	On	21/12/2015	Foreign Exchange Future			12.14500		12.27440			0.00	0	0
Total \$ / R Future											1,008,658,962.70	88,757	1,162,767
\$ / R	On	06/10/2014	Foreign Exchange Option	11.12	Call			242.25090	148.700	11.79	0.00	0	0
\$ / R	On	06/10/2014	Foreign Exchange Option	11.12	Put			2.15090	0.000	11.79	0.00	0	0
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Call			620.26190	497.248	19.89	0.00	0	250
\$ / R	On	08/10/2014	Foreign Exchange Option	10.74	Put			0.16190	0.048	19.89	0.00	0	0
\$ / R	On	13/10/2014	Foreign Exchange Option	11.19	Call			203.89900	98.935	11.13	0.00	0	6,000
\$ / R	On	13/10/2014	Foreign Exchange Option	11.19	Put			25.99900	45.535	11.13	0.00	0	0
\$ / R	On	20/10/2014	Foreign Exchange Option	11.14	Call			271.21340	165.777	11.10	0.00	0	0
\$ / R	On	20/10/2014	Foreign Exchange Option	11.14	Put			30.41340	49.977	11.10	0.00	0	0
\$ / R	On	27/10/2014	Foreign Exchange Option	11.26	Call			203.96080	118.505	10.55	0.00	0	0
\$ / R	On	27/10/2014	Foreign Exchange Option	11.26	Put			69.36080	109.105	10.55	0.00	0	6,000
\$ / R	On	27/10/2014	Foreign Exchange Option	11.38	Call			133.48720	74.794	11.28	0.00	0	6,000
\$ / R	On	27/10/2014	Foreign Exchange Option	11.38	Put			118.88720	185.394	11.28	0.00	0	6,000
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			3,098.50800	2,973.202	28.69	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.00800	0.002	28.69	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.69	Call			51.06370	25.978	13.15	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.69	Put			342.56370	442.778	13.15	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			0.26010	0.147	21.21	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			1,931.76010	2,056.947	21.21	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			602.49620	481.063	10.99	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			3.99620	7.863	10.99	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.15	Call			289.07870	193.268	10.86	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.15	Put			40.57870	70.068	10.86	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			217.34060	133.965	10.82	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			68.84060	110.765	10.82	0.00	0	0
\$ / R	On	30/10/2014	Foreign Exchange Option	11.50	Call			98.32920	55.204	12.00	0.00	0	6,000
\$ / R	On	30/10/2014	Foreign Exchange Option	11.50	Put			197.82920	280.004	12.00	0.00	0	6,000
\$ / R	On	30/10/2014	Foreign Exchange Option	11.36	Call			155.10680	91.277	11.17	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	30/10/2014	Foreign Exchange Option	11.36	Put			114.60680	176.077	11.17	0.00	0	6,000
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			1,250.93410	1,125.782	14.87	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			0.53410	0.882	14.87	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			35.56560	18.863	14.15	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			535.16560	643.963	14.15	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			271.51380	183.900	10.59	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			59.21380	97.100	10.59	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			665.88940	542.483	9.97	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			3.58940	5.683	9.97	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	11.18	Call			302.04980	210.502	10.43	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	11.18	Put			60.04980	94.001	10.43	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Call			652.41450	529.690	9.70	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Put			6.71450	9.390	9.70	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			4.13110	0.754	18.08	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,163.83110	2,285.654	18.08	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			664.65500	544.395	10.00	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			14.35500	19.295	10.00	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Call			372.87050	278.967	10.53	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Put			70.67050	101.967	10.53	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Call			87.52320	58.179	13.40	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Put			485.32320	581.179	13.40	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			3,156.00000	3,030.822	22.12	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.00000	0.022	22.12	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			389.07910	226.478	10.68	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			183.07910	145.678	10.68	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			719.25880	600.513	10.18	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			19.85880	26.213	10.18	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			473.12830	375.083	10.52	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			61.52830	88.583	10.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			220.46770	163.151	11.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			236.66770	304.551	11.61	0.00	0	600
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Call			322.35270	240.980	10.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Put			138.55270	182.380	10.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Call			305.18330	226.114	10.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Put			151.38330	197.514	10.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			175.63610	128.028	12.20	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			321.83610	399.428	12.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			267.74290	197.037	11.16	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			183.94290	238.437	11.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Call			238.51840	175.919	11.43	0.00	0	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Put			214.71840	277.319	11.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Call			135.76800	97.477	12.88	0.00	0	4,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Put			431.96800	518.877	12.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			201.95140	148.550	11.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			268.15140	339.951	11.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			181.85240	132.851	12.11	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			308.05240	384.251	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	12/12/2014	Foreign Exchange Option	11.94	Call			104.10690	73.868	13.61	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Put			560.30690	655.268	13.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			172.61290	125.688	12.25	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			328.81290	407.088	12.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Call			142.86130	102.863	12.74	0.00	0	1,670
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Put			409.06130	494.263	12.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			93.02630	65.908	13.95	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			619.22630	717.308	13.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			118.72730	84.630	13.24	0.00	0	38,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Put			494.92730	586.030	13.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Call			0.00000	78.952	13.42	315,808.80	4,000	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Put			0.00000	620.352	13.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			60.34880	42.515	15.34	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			876.54880	983.915	15.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			102.43160	72.661	13.66	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			568.63160	664.061	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			94.52030	66.978	13.90	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			610.72030	708.378	13.90	0.00	0	598
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			21.99960	13.553	18.12	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			1,598.19960	1,714.953	18.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			80.78540	57.185	14.38	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			696.98540	798.585	14.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			61.20100	43.123	15.29	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			867.40100	974.523	15.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			11.76130	6.563	19.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,127.96130	2,247.963	19.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			46.16170	32.449	16.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,062.36170	1,173.849	16.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			23.76010	14.796	17.92	0.00	0	36,002
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,539.96010	1,656.196	17.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.21230	0.363	20.46	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,356.41230	3,481.763	20.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			17.62080	10.506	18.70	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			1,773.82080	1,891.906	18.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			17.20560	10.221	18.77	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			1,793.40560	1,911.621	18.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,983.83460	2,858.672	19.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.03460	0.072	19.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			2.77370	1.698	20.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			2,718.97370	2,843.098	20.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			2.50170	1.584	20.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			2,748.70170	2,872.984	20.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,483.80530	3,358.614	21.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.00530	0.014	21.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			3,033.82920	2,908.662	20.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.02920	0.062	20.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			2,394.04420	2,269.051	18.04	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	12/12/2014	Foreign Exchange Option	9.09	Put			0.24420	0.451	18.04	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,924.51550	1,799.835	15.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			0.71550	1.235	15.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,933.84100	2,808.685	19.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.04100	0.085	19.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,483.98240	2,358.943	18.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			0.18240	0.343	18.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,605.21410	1,481.136	14.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			1.41410	2.537	14.29	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			2,044.36010	1,919.552	16.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			0.56010	0.952	16.39	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,984.43260	1,859.683	16.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			0.63260	1.083	16.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			1,386.12720	1,262.873	13.24	0.00	0	2,995
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			2.32720	4.273	13.24	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,884.57720	1,759.948	15.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			0.77720	1.348	15.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,704.93720	1,580.616	14.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			1.13720	2.016	14.77	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			1,138.05470	1,016.789	12.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			4.25470	8.189	12.11	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,485.64930	1,361.961	13.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			1.84930	3.361	13.72	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,435.87290	1,312.387	13.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			2.07290	3.787	13.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			1,088.95990	967.992	11.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			5.15990	9.392	11.89	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			1,187.55780	1,065.747	12.33	0.00	0	2,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			3.75780	7.147	12.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			1,147.94980	1,026.568	12.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			4.14980	7.968	12.15	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			1,001.06650	880.655	11.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			7.26650	12.055	11.50	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			1,128.22280	1,007.016	12.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			4.42280	8.415	12.07	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			1,108.57790	987.490	11.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			4.77790	8.890	11.98	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			942.89550	822.865	11.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			9.09550	14.265	11.23	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			1,049.81280	929.090	11.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			6.01280	10.490	11.72	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			1,040.04570	919.385	11.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			6.24570	10.785	11.67	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			799.52510	680.468	10.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			15.72510	21.868	10.58	0.00	0	2,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			991.34490	870.997	11.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			7.54490	12.397	11.45	0.00	0	34,450

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			971.93260	851.711	11.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			8.13260	13.112	11.36	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			752.58450	633.862	10.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			18.78450	25.262	10.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			894.74100	775.033	11.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			10.94100	16.433	11.01	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			866.01070	746.496	10.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			12.21070	17.896	10.88	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Call			696.97360	579.272	10.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Put			23.17360	30.672	10.15	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			771.29980	652.443	10.44	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			17.49980	23.843	10.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			761.93170	643.141	10.40	0.00	0	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			18.13170	24.541	10.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			660.40090	545.570	10.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			26.60090	36.970	10.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			724.67400	606.156	10.22	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			20.87400	27.556	10.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			706.18280	587.833	10.14	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			22.38280	29.233	10.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			588.66590	480.968	10.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			34.86590	52.368	10.33	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			687.79070	570.764	10.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			23.99070	32.164	10.17	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			678.63390	562.310	10.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			24.83390	33.710	10.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			562.80360	457.785	10.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			39.00360	59.185	10.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			651.32610	537.284	10.23	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			27.52610	38.684	10.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			615.32830	504.732	10.28	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			31.52830	46.132	10.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			476.19620	378.116	10.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			62.39620	89.516	10.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Call			579.84620	473.174	10.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Put			36.04620	54.574	10.34	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			571.06320	465.447	10.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			37.26320	56.846	10.36	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			446.68830	351.339	10.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			72.88830	102.739	10.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			530.42130	427.821	10.43	0.00	0	32,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			46.62130	69.221	10.43	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			483.74440	384.998	10.52	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			59.94440	86.398	10.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Call			352.47000	267.301	10.79	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Put			118.67000	158.701	10.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Call			461.30450	364.577	10.56	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Put			67.50450	95.977	10.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			453.96070	357.920	10.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			70.16070	99.320	10.58	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			299.61090	221.312	10.92	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			155.81090	202.712	10.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			418.30830	325.777	10.65	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			84.50830	117.177	10.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			384.46430	295.566	10.72	0.00	0	2,931
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			100.66430	136.966	10.72	0.00	0	750
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Call			101.28700	72.607	13.79	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Put			600.88700	697.407	13.79	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			10.86350	4.988	19.93	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,320.46350	2,439.788	19.93	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			713.51280	595.423	10.10	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			23.11280	30.223	10.10	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Call			426.22020	333.568	10.60	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Put			85.82020	118.368	10.60	0.00	0	500
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			3,208.14060	3,082.661	19.76	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.04060	0.061	19.76	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			415.12410	326.219	10.72	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			107.02410	143.619	10.72	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			825.75610	710.138	10.41	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			41.75610	52.238	10.41	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			513.35230	422.712	10.88	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			129.35230	164.812	10.88	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			31.30610	24.712	22.25	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			2,717.30610	2,836.812	22.25	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			3,284.38400	3,158.388	19.57	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.38400	0.489	19.57	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			894.44220	780.676	10.65	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			53.54220	65.976	10.65	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			49.79820	42.001	22.97	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			2,908.89820	3,027.301	22.97	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			620.47510	525.501	10.89	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			127.57510	158.801	10.89	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,343.68660	3,217.606	18.76	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.78660	0.906	18.76	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			576.97220	486.016	11.04	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			152.07220	187.316	11.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,210.85170	1,089.974	11.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			31.35170	36.773	11.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			949.03680	834.609	10.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			59.53680	71.409	10.72	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,596.58590	1,471.469	12.28	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			3.38500	3.745	16.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,487.08450	1,592.873	16.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			61.49340	55.637	21.07	0.00	0	46,165

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,581.99340	2,702.437	21.07	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,679.97890	3,553.833	19.01	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.47890	0.633	19.01	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,682.88500	2,556.945	16.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			596.46610	676.653	13.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			162.76580	134.813	15.43	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,093.26580	1,191.613	15.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,186.72230	2,060.997	14.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			7.22230	7.797	14.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			116.58450	96.073	16.84	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			278.30160	329.684	11.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			411.04930	342.758	11.93	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			331.54930	389.558	11.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			1.53410	0.949	25.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,322.03410	7,447.749	25.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			275.96610	229.853	13.33	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			95.59460	117.678	10.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			565.81940	481.713	11.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			186.31940	228.513	11.24	0.00	0	1,500
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			120.96350	99.644	16.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,441.46350	1,546.444	16.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			457.80160	382.884	11.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			75.82210	90.310	10.59	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			781.21980	674.829	10.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			91.71980	111.629	10.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			318.31760	265.860	12.80	0.00	0	1,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			488.81760	562.660	12.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			765.09460	660.878	10.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			31.84460	37.665	11.05	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			983.88870	868.612	10.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			54.38870	65.412	10.77	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			509.32160	429.868	11.44	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			229.82160	276.668	11.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			855.32210	743.510	10.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			17.08590	18.269	12.28	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,383.26410	1,258.654	11.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			23.76410	25.454	11.48	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			773.14000	667.827	10.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			93.64000	114.627	10.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			1,201.34460	1,080.865	11.05	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			67.54460	60.551	23.92	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,215.74460	3,335.051	23.92	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			966.92790	853.406	10.80	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			65.12790	77.906	10.80	0.00	0	300
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			665.40350	574.610	11.01	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			153.40350	189.010	11.01	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			249.27730	209.186	14.06	0.00	0	22,187

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			777.27730	863.586	14.06	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,044.57760	931.366	10.95	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			75.77760	89.165	10.95	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			92.78930	84.010	24.66	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,473.98930	3,591.810	24.66	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,115.42150	1,002.170	11.08	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			84.82150	98.570	11.08	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			108.19550	89.032	24.41	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,757.59550	3,865.432	24.41	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			714.48650	631.962	11.62	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			249.88650	294.462	11.62	0.00	0	1,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			522.53860	457.178	12.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			457.93860	519.678	12.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			913.67820	806.952	10.96	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			81.39410	94.768	11.19	0.00	0	25,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			463.89960	526.253	12.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			238.77740	208.274	16.09	0.00	0	25,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,374.17740	1,470.774	16.09	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,213.02790	1,098.965	11.20	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			78.42790	91.465	11.20	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,195.99410	1,082.268	11.19	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			346.24700	398.248	12.07	0.00	0	4,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			526.61580	460.639	12.55	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			452.01580	513.139	12.55	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			928.92930	821.723	10.97	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			144.32930	164.223	10.97	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			518.49960	453.753	12.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			149.07820	169.452	10.96	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			0.00000	686.066	11.40	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			0.00000	248.565	11.40	497,131.00	2,000	2,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			211.11090	184.078	16.68	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,566.51090	1,666.578	16.68	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			610.84700	535.748	12.07	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			106.79540	92.834	24.38	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,092.39540	4,205.634	24.38	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,186.54000	1,074.106	11.19	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			92.14000	106.906	11.19	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,265.66510	1,154.197	11.33	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			99.36510	115.697	11.33	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			121.69380	104.080	24.20	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,305.39380	4,415.580	24.20	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,334.95930	1,222.693	11.37	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			104.75930	120.793	11.37	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			123.42210	105.935	24.03	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,593.22210	4,704.035	24.03	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			375.85590	339.633	16.03	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,365.95590	1,458.433	16.03	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	11.51	Call			867.75440	783.885	11.94	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			307.85440	352.685	11.94	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			648.00590	582.918	13.23	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			578.10590	641.718	13.23	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			493.16450	444.114	14.57	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			923.26450	1,002.914	14.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,217.77930	1,109.776	11.42	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			147.87930	168.576	11.42	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			878.43810	793.755	11.89	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			298.53810	342.555	11.89	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			873.08020	788.800	11.92	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			303.18020	347.600	11.92	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,589.46680	1,468.723	11.59	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			79.56680	87.523	11.59	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,553.77790	1,433.562	11.54	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			83.87790	92.362	11.54	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			136.59300	119.108	24.18	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,835.89300	4,947.308	24.18	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,412.95550	1,295.136	11.33	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			112.25550	123.336	11.33	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,483.70850	1,366.015	11.48	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			120.10850	131.415	11.48	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			144.32490	128.865	23.91	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,960.72490	5,074.265	23.91	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,547.93830	1,430.508	11.61	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			126.83830	138.708	11.61	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			132.17600	121.747	23.81	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,361.07600	5,479.947	23.81	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			24.86750	24.950	14.32	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,029.40210	2,900.056	14.13	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			25.50210	25.456	14.13	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,419.71940	1,310.192	11.66	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			165.81940	185.592	11.66	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,128.15000	2,999.053	14.50	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			24.25000	24.453	14.50	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,078.76750	2,949.550	14.32	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,336.14320	1,228.992	11.70	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			201.74320	223.992	11.70	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			127.17950	126.317	24.16	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,722.77950	5,851.317	24.16	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,606.37900	1,496.084	11.90	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			131.97900	151.084	11.90	0.00	0	300
Total \$ / R Option											812,939.80	6,000	1,487,287
Total \$ / R											1,009,471,902.50	94,757	2,650,054

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 Future			11.35860		11.48380			363,475.20	32	1,477
\$ / R MAXI On	16/03/2015	Foreign Exchange Future			11.55320		11.67950			0.00	0	133
\$ / R MAXI On	12/06/2015	Foreign Exchange Future			11.73750		11.86460			0.00	0	55
\$ / R MAXI On	14/09/2015	Foreign Exchange Future			11.94120		12.06990			0.00	0	15
Total \$ / R MAXI Future										363,475.20	32	1,680
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Put			15,581.08980	20,271.151	10.92	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Call			29,411.34280	21,658.443	10.94	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Put			16,031.34280	20,798.443	10.94	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Call			28,869.06840	21,252.645	10.98	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put			16,489.06840	21,392.645	10.98	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Call			78,068.88800	66,176.433	10.49	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Put			1,688.88800	2,316.433	10.49	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Call			29,961.08980	22,131.151	10.92	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Call			57,773.08300	49,268.304	11.20	0.00	0	420
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Put			17,823.08300	21,948.304	11.20	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put			11,242.99020	14,392.146	10.81	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call			69,420.81530	60,063.426	10.83	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put			11,470.81530	14,743.426	10.83	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call			68,729.87770	59,419.616	10.85	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put			11,779.87770	15,099.616	10.85	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call			70,192.99020	60,712.147	10.81	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put			21,189.06340	25,297.048	11.42	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call			77,851.64530	69,170.596	11.38	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			20,391.64530	24,420.596	11.38	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call			77,248.21560	68,606.548	11.40	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put			20,788.21560	24,856.549	11.40	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call			76,649.06340	68,047.048	11.42	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			76,865.69340	69,274.268	12.46	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			40,875.69340	46,154.268	12.46	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			77,795.30660	70,125.782	12.41	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			39,805.30660	45,005.782	12.41	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			77,328.84240	69,698.200	12.44	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			40,338.84240	45,578.200	12.44	0.00	0	0
Total \$ / R MAXI Option										0.00	0	420
Total \$ / R MAXI										363,475.20	32	2,100
£ / R	On 17/10/2014	Foreign Exchange Future			18.00990		18.15350			0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Future			18.17460		18.31810			1,617,539.40	89	37,199
£ / R	On 23/01/2015	Foreign Exchange Future			18.31040		18.45460			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.46750		18.61110			0.00	0	2,072
£ / R	On 12/06/2015	Foreign Exchange Future			18.74040		18.88380			468,510.00	25	1,975
£ / R	On 14/09/2015	Foreign Exchange Future			19.04260		19.18740			0.00	0	215
Total £ / R Future										2,086,049.40	114	41,461

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	17/10/2014	Foreign Exchange Option	17.65	Call			527.17850	386.667	11.19	0.00	0	0
£ / R	On	17/10/2014	Foreign Exchange Option	17.65	Put			23.67850	26.767	11.19	0.00	0	1,650
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			823.32420	707.424	9.70	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			55.22420	82.824	9.70	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			267.20950	206.336	11.01	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			449.10950	531.736	11.01	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Call			110.19060	78.148	12.35	0.00	0	16,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Put			982.09060	1,093.548	12.35	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Call			87.97730	61.352	12.52	0.00	0	5,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Put			1,109.87730	1,226.752	12.52	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Call			907.38200	787.005	9.61	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Put			39.28200	62.405	9.61	0.00	0	2,500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			831.54960	715.191	9.69	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			53.44960	80.591	9.69	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			815.14060	699.700	9.71	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			57.04060	85.100	9.71	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			28.22430	22.447	16.73	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,273.62430	3,412.047	16.73	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			27.80450	22.113	16.76	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,293.20450	3,431.713	16.76	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			255.84270	212.797	12.61	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			901.24270	1,002.397	12.61	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			253.63980	210.935	12.63	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			909.03980	1,010.535	12.63	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			47.36920	37.729	15.73	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,632.76920	2,767.329	15.73	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			434.54440	366.313	11.34	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			479.94440	555.913	11.34	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			386.96910	324.997	11.61	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			562.36910	644.597	11.61	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			258.06690	214.678	12.59	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			893.46690	994.278	12.59	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			566.99580	478.068	10.83	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			332.39580	387.668	10.83	0.00	0	9,605
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			368.92140	322.424	13.06	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,047.82140	1,144.924	13.06	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			366.58220	320.365	13.08	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,055.48220	1,152.864	13.08	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			364.26070	318.326	13.10	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,063.16070	1,160.826	13.10	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			445.04930	389.670	12.49	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			833.94930	922.170	12.49	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			781.01210	727.351	12.62	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			747.21210	836.951	12.62	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			776.98560	723.829	12.63	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			753.18560	843.429	12.63	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			785.06620	730.894	12.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			741.26620	830.494	12.60	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			1,050.58310	969.441	12.63	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			823.18310	886.841	12.63	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			1,058.75030	977.066	12.60	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			811.35030	874.466	12.60	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			1,054.65370	973.248	12.62	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			817.25370	880.648	12.62	0.00	0	0
Total £ / R Option											0.00	0	59,662
Total £ / R											2,086,049.40	114	101,123
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10414		0.10464			0.00	0	15,514
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10604		0.10654			0.00	0	25
Total ¥ / R Future											0.00	0	15,539
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			10.43970	5.190	15.90	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,546.13970	1,591.190	15.90	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			500.41870	447.522	9.38	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			36.11870	33.522	9.38	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			72.10820	52.256	13.09	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			607.80820	638.256	13.09	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,662.64580	1,612.430	12.73	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			8.34580	8.230	12.73	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			754.98610	705.263	11.56	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			100.68610	101.063	11.56	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			263.67820	234.182	14.03	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			609.37820	629.982	14.03	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	15,539
€ / R	On	29/10/2014	Foreign Exchange Future			14.17500		14.25740			0.00	0	2,000
€ / R	On	26/11/2014	Foreign Exchange Future			14.24590		14.32750			0.00	0	2,000
€ / R	On	12/12/2014	Foreign Exchange Future			14.28720		14.36860			13,687,137.60	958	73,888
€ / R	On	16/03/2015	Foreign Exchange Future			14.54260		14.62400			494,448.40	34	24,723
€ / R	On	12/06/2015	Foreign Exchange Future			14.78800		14.87030			0.00	0	1,300
€ / R	On	14/09/2015	Foreign Exchange Future			15.06810		15.15170			0.00	0	35
Total € / R Future											14,181,586.00	992	103,946
€ / R	On	29/10/2014	Foreign Exchange Option	14.34	Call			120.71690	82.814	10.59	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.34	Put			203.31690	247.814	10.59	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.35	Call			117.18670	80.073	10.63	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.35	Put			209.78670	255.073	10.63	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.36	Call			113.74590	77.414	10.67	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.36	Put			216.34590	262.414	10.67	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	26/11/2014	Foreign Exchange Option	14.34	Call			226.87370	180.926	10.55	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Put			239.37370	275.026	10.55	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Call			222.78620	177.403	10.58	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Put			245.28620	281.503	10.58	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Call			218.76850	173.943	10.62	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Put			251.26850	288.043	10.62	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			890.31070	810.961	9.79	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			21.71070	23.761	9.79	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			106.45810	121.862	10.01	0.00	0	4,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Call			82.12200	63.340	13.12	0.00	0	4,500
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			41.56220	48.464	9.65	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			60.76460	46.349	13.86	0.00	0	7,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			39.98490	46.656	9.64	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			675.16730	601.393	9.69	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			46.56730	54.193	9.69	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			485.05810	419.062	10.01	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Call			382.57820	323.001	10.22	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Put			163.97820	185.801	10.22	0.00	0	3,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Put			863.52200	926.140	13.12	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			67.66480	51.805	13.59	0.00	0	25,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			989.06480	1,054.605	13.59	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			700.16220	625.664	9.65	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			717.05260	642.100	9.63	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			38.45260	44.900	9.63	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			708.58490	633.856	9.64	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			1,062.16460	1,129.149	13.86	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			18.35210	13.189	16.53	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,949.75210	2,025.989	16.53	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			662.54900	703.494	12.26	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			705.62230	748.152	12.41	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			340.79980	300.878	12.31	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			676.79980	718.278	12.31	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			262.36020	230.218	13.10	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			918.36020	967.618	13.10	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			346.54900	306.094	12.26	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			171.80610	185.645	10.39	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			343.66070	303.473	12.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			669.66070	710.873	12.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			220.79720	192.965	13.64	0.00	0	7,100
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,096.79720	1,150.365	13.64	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			329.62230	290.752	12.41	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			109.42970	115.514	10.01	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			316.24480	278.651	12.53	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			742.24480	786.051	12.53	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			789.04850	721.003	10.35	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			165.04850	178.403	10.35	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			775.80610	708.245	10.39	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	16/03/2015	Foreign Exchange Option	15.31	Call			256.17420	224.670	13.18	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			942.17420	992.070	13.18	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			933.42970	858.114	10.01	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			443.14070	403.434	13.31	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			962.84070	1,005.434	13.31	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			440.58430	401.090	13.33	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			970.28430	1,013.090	13.33	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			438.05150	398.764	13.35	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			977.75150	1,020.764	13.35	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			814.57350	848.224	12.96	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			722.80130	673.055	12.98	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			821.10130	854.955	12.98	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			719.34970	669.812	13.00	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			827.64970	861.712	13.00	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			726.27350	676.324	12.96	0.00	0	0
Total € / R Option											0.00	0	119,937
Total € / R											14,181,586.00	992	223,883
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.87760		9.89260			9,877.60	1	10,118
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.97920		9.99320			0.00	0	6,060
AU\$ / R	On	12/06/2015	Foreign Exchange Future			10.07510		10.08850			0.00	0	2,850
AU\$ / R	On	14/09/2015	Foreign Exchange Future			10.18720		10.20020			0.00	0	300
Total AU\$ / R Future											9,877.60	1	19,328
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			915.60210	927.617	10.92	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			326.25660	304.672	7.75	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			43.65660	37.072	7.75	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			460.30060	441.969	7.86	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			341.97150	320.824	7.76	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			39.37150	33.224	7.76	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			334.07230	312.706	7.76	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			41.47230	35.106	7.76	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			867.00110	878.528	10.74	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			8.20210	5.217	10.92	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			195.65810	170.700	7.62	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			103.05810	93.100	7.62	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			89.85610	69.167	8.14	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			247.25610	241.567	8.14	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			9.60110	6.128	10.74	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			17.70060	14.369	7.86	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			287.93610	289.471	10.54	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			277.02290	264.626	10.57	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			293.82290	295.426	10.57	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			285.91700	272.773	10.52	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			282.71700	283.573	10.52	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	16/03/2015	Foreign Exchange Option	10.00	Call			281.13610	268.671	10.54	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			480.03220	483.942	11.84	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			325.01390	315.597	11.86	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			486.51390	490.497	11.86	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			321.52940	312.186	11.88	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			493.02940	497.086	11.88	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			328.53220	319.042	11.84	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			575.65140	579.777	12.30	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			422.92760	413.905	12.26	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			562.72760	566.705	12.26	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			419.37210	410.423	12.28	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			569.17210	573.223	12.28	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			415.85140	406.977	12.30	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											9,877.60	1	20,333
CAD/ R	On	12/12/2014	Foreign Exchange Future			10.13770		10.17670			0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			10.28790		10.32730			0.00	0	75
Total CAD/ R Future											0.00	0	75
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			274.32840	238.367	8.91	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			87.62840	90.667	8.91	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			267.75890	232.028	8.92	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			91.05890	94.328	8.92	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			261.27890	225.788	8.92	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			94.57890	98.088	8.92	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			184.83080	189.419	9.96	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			413.99580	378.828	9.94	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			176.69580	180.928	9.94	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			408.03470	373.044	9.95	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			180.73470	185.144	9.95	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			402.13080	367.319	9.96	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	75
CF CANDCO	On	12/12/2014	Foreign Exchange Future			45.19690		-70.61070			0.00	0	1,942
Total CF CANDO CAFC Future											0.00	0	1,942
Total CF CANDO CAFC											0.00	0	1,942
CF CANDCO	On	12/12/2014	Foreign Exchange Future			1,116.19230		1,220.30200			0.00	0	26,600
Total CF CANDO CAFE Future											0.00	0	26,600

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CF CANDO CAFE								0.00	0	26,600
CF CANDCO n 12/12/2014 Foreign Exchange Future			1,215.40490		1,319.57840			0.00	0	2,913
Total CF CANDO CAFH Future								0.00	0	2,913
Total CF CANDO CAFH								0.00	0	2,913
CF CANDCO n 12/12/2014 Foreign Exchange Future			163.13610		-138.45690			0.00	0	4,362
Total CF CANDO CAFJ Future								0.00	0	4,362
Total CF CANDO CAFJ								0.00	0	4,362
CF CANDCO n 12/12/2014 Foreign Exchange Future			1,032.62410		1,143.76280			0.00	0	1,871
Total CF CANDO CAFK Future								0.00	0	1,871
Total CF CANDO CAFK								0.00	0	1,871
CHF / R On 12/12/2014 Foreign Exchange Future			11.78060		11.88190			0.00	0	6,852
CHF / R On 16/03/2015 Foreign Exchange Future			11.99630		12.09890			0.00	0	300
Total CHF / R Future								0.00	0	7,152
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Call			119.51620	88.975	12.46	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Put			477.61620	548.375	12.46	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Call			117.30040	87.266	12.49	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Put			485.40040	556.666	12.49	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Call			115.12430	85.590	12.53	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Put			493.22430	564.990	12.53	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			168.86420	140.138	14.60	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			1,059.96420	1,133.838	14.60	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			167.32370	138.838	14.62	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			1,068.42370	1,142.538	14.62	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			165.80240	137.555	14.65	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			1,076.90240	1,151.255	14.65	0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								0.00	0	7,152
CNH / R On 12/12/2014 Foreign Exchange Future			1.83780		1.85280			0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Future			1.85740		1.87200			0.00	0	0
Total CNH / R Future								0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.76	Call			990.02120	854.909	10.73	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.76	Put			62.02120	76.909	10.73	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.74	Call			1,168.64450	1,025.298	10.74	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.74	Put			40.64450	47.298	10.74	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
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			1,076.46880	938.681	10.73	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			48.46880	60.681	10.73	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			976.24740	864.269	10.91	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			256.24740	290.269	10.91	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			909.44210	801.587	10.94	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			289.44210	327.587	10.94	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			1,045.76560	929.871	10.88	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			225.76560	255.871	10.88	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			0.12550		0.12710			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			0.06770		0.06820			0.00	0	17
Total NGN / R Future											0.00	0	17
Total NGN / R											0.00	0	17
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.25780		1.25120			2,515.60	2	80
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.25870		1.25210			0.00	0	0
Total QUANTO € / \$ Future											2,515.60	2	80
Total QUANTO € / \$											2,515.60	2	80
RAIN	On	12/12/2014	Foreign Exchange Future			21,393.56000		21,549.37000			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			4.91860		4.91270			0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Future			4.88460		4.87830			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			31.88880	28.214	6.31	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			99.18880	89.614	6.31	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			29.25370	25.658	6.38	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			106.55370	97.058	6.38	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			26.81810	23.318	6.45	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			114.11810	104.718	6.45	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Call			65.42910	61.912	8.14	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			177.12910	167.312	8.14	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			62.71040	59.145	8.18	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			184.41040	174.545	8.18	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			60.10020	56.493	8.22	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			191.80020	181.893	8.22	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			1.76180		1.77090			0.00	0	13
Total ZMW / R Future											0.00	0	13
Total ZMW / R											0.00	0	13
Total Futures											1 025 302 466.50	89,898	1,389,755
Total Options											812 939.80	6,000	1,668,311
Grand Total:											1,026,115,406.30	95,898	3,058,066