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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/12/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 12/12/2014 Foreign Exchange Future			11.67200		11.59020			4,049,985,576.00	346,983	0
\$ / R On 15/12/2014 Foreign Exchange Future			11.67570		11.59020			0.00	0	0
\$ / R On 17/12/2014 Foreign Exchange Future			11.67570		11.58830			0.00	0	0
\$ / R On 19/12/2014 Foreign Exchange Future			11.67570		11.59140			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.68330		11.59760			0.00	0	440
\$ / R On 05/01/2015 Foreign Exchange Future			11.71070		11.62620			0.00	0	0
\$ / R On 28/01/2015 Foreign Exchange Future			11.75830		11.67340			0.00	0	3,432
\$ / R On 30/01/2015 Foreign Exchange Future			11.76220		11.67720			0.00	0	0
\$ / R On 25/02/2015 Foreign Exchange Future			11.81330		11.72760			0.00	0	2,671
\$ / R On 26/02/2015 Foreign Exchange Future			11.81530		11.72960			0.00	0	0
\$ / R On 27/02/2015 Foreign Exchange Future			11.81730		11.73150			0.00	0	1,263
\$ / R On 12/03/2015 Foreign Exchange Future			11.84320		11.78700			4,026,688.00	340	340
\$ / R On 16/03/2015 Foreign Exchange Future			11.85120		11.76440			4,248,228,556.80	358,464	1,154,462
\$ / R On 27/03/2015 Foreign Exchange Future			11.87370		11.78660			0.00	0	2,685
\$ / R On 01/04/2015 Foreign Exchange Future			11.88390		11.79670			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.93920		11.85110			0.00	0	2,700
\$ / R On 27/05/2015 Foreign Exchange Future			11.99860		11.90950			0.00	0	1,625
\$ / R On 09/06/2015 Foreign Exchange Future			12.02520		11.96380			3,463,257.60	288	288
\$ / R On 12/06/2015 Foreign Exchange Future			12.03130		11.94170			5,077,208.60	422	86,696
\$ / R On 26/06/2015 Foreign Exchange Future			12.06050		11.97060			0.00	0	1,636
\$ / R On 29/07/2015 Foreign Exchange Future			12.13000		12.03910			0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/08/2015	Foreign Exchange Future			12.19110		12.09920			0.00	0	250
\$ / R	On	10/09/2015	Foreign Exchange Future			12.22060		12.16050			3,482,871.00	285	285
\$ / R	On	14/09/2015	Foreign Exchange Future			12.22900		12.13660			242,684,505.00	19,845	25,739
\$ / R	On	28/09/2015	Foreign Exchange Future			12.25920		12.16600			0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Future			12.32430		12.22900			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.38500		12.28790			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.41320		12.34400			3,426,043.20	276	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.41980		12.32160			4,036,435.00	325	35,907
\$ / R	On	21/12/2015	Foreign Exchange Future			12.44120		12.34270			0.00	0	250
\$ / R	On	11/03/2016	Foreign Exchange Future			12.61120		12.53550			3,430,246.40	272	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.61750		12.52080			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			12.61300		13.30000			3,329,832.00	264	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.80850		13.30000			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			12.61510		13.30000			3,267,310.90	259	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.01420		13.30000			0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Future			13.20520		13.30000			0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Future			12.61720		13.30000			0.00	0	0
Total \$ / R Future											8,574,438,530.50	728,023	1,322,740
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			2,500.20000	2,582.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			0.00000	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			2,030.20000	2,112.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			0.00000	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			3,040.20000	3,122.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.00000	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,590.20000	2,672.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			0.00000	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,710.20000	1,792.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			0.00000	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			2,150.20000	2,232.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			0.00000	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			2,090.20000	2,172.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			0.00000	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			1,490.20000	1,572.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			0.00000	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,990.20000	2,072.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			0.00000	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,810.20000	1,892.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			0.00000	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			1,240.20160	1,322.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			0.00160	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,590.20000	1,672.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			0.00000	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			1,540.20000	1,622.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			0.00000	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			1,190.20540	1,272.000	13.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			0.00540	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			1,290.20040	1,372.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			0.00040	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			1,250.20130	1,332.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			0.00130	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			1,100.21630	1,182.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			0.01630	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			1,230.20210	1,312.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			0.00210	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			1,210.20340	1,292.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			0.00340	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			1,040.21700	1,122.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			0.01700	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			1,150.21290	1,232.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			0.01290	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			1,140.21580	1,222.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			0.01580	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			890.21880	972.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			0.01880	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			1,090.21640	1,172.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			0.01640	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			1,070.21660	1,152.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			0.01660	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			840.21950	922.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			0.01950	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			990.21750	1,072.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			0.01750	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			960.21790	1,042.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			0.01790	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Call			780.22050	862.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Put			0.02050	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			860.21920	942.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			0.01920	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			850.21940	932.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			0.01940	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			740.22120	822.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			0.02120	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			810.22000	892.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			0.02000	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			790.22030	872.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			0.02030	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			660.22300	742.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			0.02300	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			770.22070	852.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			0.02070	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			760.22080	842.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			0.02080	0.000	13.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			630.22380	712.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			0.02380	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			730.22140	812.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			0.02140	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			690.22230	772.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			0.02230	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			530.25020	612.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			0.05020	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Call			650.22320	732.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Put			0.02320	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			640.22350	722.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			0.02350	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			490.28130	572.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			0.08130	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			590.22490	672.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			0.02490	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.04	Call			550.23960	632.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.04	Put			0.03960	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			440.35040	522.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			0.15040	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			520.25660	602.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			0.05660	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Call			500.27200	582.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Put			0.07200	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.26	Call			330.81250	412.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.26	Put			0.61250	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			480.29180	562.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			0.09180	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Call			460.31740	542.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Put			0.11740	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Call			261.73660	342.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Put			1.53660	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			390.48260	472.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			0.28260	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Call			340.73780	422.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Put			0.53780	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			194.07980	272.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			3.87980	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Call			291.23430	372.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Put			1.03430	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.31	Call			281.37990	362.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.31	Put			1.17990	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			66.15320	122.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			25.95320	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			251.95390	332.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			1.75390	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.39	Call			203.59990	282.000	13.66	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	11.39	Put			3.39990	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			22.98380	32.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			72.78380	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Call			138.69940	212.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Put			8.49940	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			104.33410	172.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			14.13410	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			2.19540	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Put			271.99540	188.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			32.02250	62.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			51.82250	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			25.68630	42.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			65.48630	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			0.96330	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			360.76330	278.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Call			6.79430	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Put			166.59430	78.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Call			4.93280	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Put			194.73280	108.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			0.29970	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			510.09970	428.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Call			1.50460	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Put			311.30460	228.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Call			1.05070	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Put			350.85070	268.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			0.02550	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			909.82550	828.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			0.63490	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			410.43490	328.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			0.58610	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			420.38610	338.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			0.00610	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			1,649.80610	1,568.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			0.08500	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			699.88500	618.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			0.07970	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			709.87970	628.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			0.00000	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			2,609.80000	2,528.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			0.00680	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,409.80680	1,328.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			0.00660	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			1,469.80660	1,388.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.00000	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,249.80000	3,168.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			0.00610	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			1,669.80610	1,588.000	13.66	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	13.60	Call			0.00600	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,009.80600	1,928.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			3,140.20000	3,222.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.00000	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			3,090.20000	3,172.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.00000	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			0.00000	0.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			2,639.80000	2,558.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,590.20000	3,672.000	13.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.00000	0.000	13.66	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			790.53260	875.822	28.88	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			0.33260	0.122	28.88	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.12	Call			473.38530	556.535	23.21	0.00	0	13,000
\$ / R	On	15/12/2014	Foreign Exchange Option	11.12	Put			3.18530	0.835	23.21	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Call			444.06740	526.730	22.71	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Put			3.86740	1.030	22.71	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Call			5.12500	8.120	20.86	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Put			404.92500	322.420	20.86	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			0.01350	0.031	52.19	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,209.81350	2,124.331	52.19	0.00	0	0
\$ / R	On	17/12/2014	Foreign Exchange Option	11.42	Call			203.85740	273.965	17.97	0.00	0	0
\$ / R	On	17/12/2014	Foreign Exchange Option	11.42	Put			35.55740	18.265	17.97	0.00	0	1,500
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Call			441.34600	522.768	20.14	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Put			9.94600	7.068	20.14	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Call			296.91600	371.832	18.46	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Put			25.51600	16.132	18.46	0.00	0	10,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.68	Call			81.60060	115.585	14.08	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.68	Put			164.00060	112.285	14.08	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			414.96430	496.013	17.40	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			17.36430	12.713	17.40	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.40	Call			245.23600	316.562	16.02	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.40	Put			47.63600	33.262	16.02	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.65	Call			92.23700	132.870	14.29	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.65	Put			144.63700	99.570	14.29	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			3,297.60000	3,383.300	20.94	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	20.94	0.00	0	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.28	Call			379.95760	456.958	13.19	0.00	0	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.28	Put			33.75760	26.258	13.19	0.00	0	2,000
\$ / R	On	05/01/2015	Foreign Exchange Option	11.40	Call			287.27200	356.763	13.04	0.00	0	2,000
\$ / R	On	05/01/2015	Foreign Exchange Option	11.40	Put			61.07200	46.063	13.04	0.00	0	2,000
\$ / R	On	05/01/2015	Foreign Exchange Option	11.58	Call			173.68060	226.714	12.81	0.00	0	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.58	Put			127.48060	96.014	12.81	0.00	0	1,500
\$ / R	On	05/01/2015	Foreign Exchange Option	11.04	Call			594.22540	679.167	13.97	0.00	0	5,000
\$ / R	On	05/01/2015	Foreign Exchange Option	11.04	Put			8.02540	8.467	13.97	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.45	Call			333.13700	390.919	12.05	0.00	0	250
\$ / R	On	28/01/2015	Foreign Exchange Option	11.45	Put			109.73700	82.619	12.05	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			1.36170	1.415	20.76	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			2,597.96170	2,513.115	20.76	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			884.12120	966.223	13.26	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			10.72120	7.923	13.26	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.15	Call			557.04270	629.107	11.32	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.15	Put			33.64270	20.807	11.32	0.00	0	250
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			515.60450	585.540	11.44	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			42.20450	27.240	11.44	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			3,373.41850	3,458.300	16.12	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.01850	0.000	16.12	0.00	0	0
\$ / R	On	30/01/2015	Foreign Exchange Option	11.62	Call			244.90160	292.476	12.52	0.00	0	10,000
\$ / R	On	30/01/2015	Foreign Exchange Option	11.62	Put			187.70160	150.276	12.52	0.00	0	0
\$ / R	On	30/01/2015	Foreign Exchange Option	11.64	Call			235.00690	281.496	12.57	2,814,956.00	10,000	10,000
\$ / R	On	30/01/2015	Foreign Exchange Option	11.64	Put			197.80690	159.296	12.57	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			6.20320	7.920	21.40	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			2,778.60320	2,694.620	21.40	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			944.95550	1,027.309	12.24	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			17.35550	14.009	12.24	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Call			632.59300	705.553	11.67	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Put			54.99300	42.253	11.67	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Call			334.23410	385.181	12.52	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Put			206.63410	171.881	12.52	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			635.38850	708.314	11.68	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			55.78850	43.014	11.68	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,429.66140	3,515.336	21.44	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.06140	0.036	21.44	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			583.82830	651.855	11.66	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			72.32830	54.555	11.66	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Call			0.00000	333.118	12.84	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Put			0.00000	269.918	12.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,355.14490	1,280.696	17.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			26.21450	30.177	21.72	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,461.81450	2,378.977	21.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,764.48180	3,851.260	22.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.08180	0.060	22.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,765.29480	2,851.975	19.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			954.92070	886.384	16.03	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Call			87.74650	102.434	16.87	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Put			1,143.34650	1,071.234	16.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,266.46840	2,353.121	17.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			2.06840	1.921	17.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			69.54490	81.896	17.78	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			461.25150	409.448	13.66	0.00	0	598
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			123.40640	143.941	15.60	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			859.00640	792.741	15.60	0.00	0	300
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.07830	0.112	26.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,235.67830	7,148.912	26.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			109.32070	127.584	16.03	0.00	0	23,800

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	11.72	Put			280.56370	243.393	12.76	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			273.50070	314.325	13.08	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			359.10070	313.125	13.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			73.23320	85.849	17.58	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,308.83320	1,234.649	17.58	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			225.65150	260.648	13.66	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			197.23200	166.301	12.35	0.00	0	200
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			384.45750	438.465	12.47	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			220.05750	187.265	12.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			112.94990	131.802	15.92	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			928.54990	860.602	15.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Call			324.96370	374.593	12.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			159.75970	132.214	12.14	0.00	0	14,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			440.23760	497.985	12.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			175.83760	146.785	12.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Call			0.00000	263.898	13.62	282,371.40	1,070	1,070
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Put			0.00000	402.698	13.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			411.63200	467.501	12.35	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			104.63900	83.097	11.75	0.00	0	1,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			501.77270	563.290	11.99	0.00	0	150
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			137.37270	112.090	11.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Call			0.00000	432.831	12.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Put			0.00000	191.631	12.50	205,045.17	1,070	1,070
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			464.15970	523.414	12.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			44.63520	35.291	11.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Call			626.87060	696.142	11.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Put			82.47060	64.942	11.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			417.23780	473.483	12.33	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			192.83780	162.283	12.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			569.03900	634.297	11.75	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			40.60340	31.979	11.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			806.31430	884.255	11.62	0.00	0	25,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			41.91430	33.055	11.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Call			489.00310	549.769	12.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Put			144.60310	118.569	12.04	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			789.03520	866.491	11.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			20.56210	15.766	11.61	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			985.71900	1,067.568	11.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			21.31900	16.368	11.61	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Call			604.77520	671.884	11.63	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Put			90.37520	70.684	11.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			815.00340	893.179	11.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			8.51910	7.288	12.32	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			1,079.10050	1,162.329	11.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			14.70050	11.129	11.61	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			797.65720	875.358	11.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			43.25720	34.158	11.62	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			994.96210	1,076.966	11.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			4.57350	4.061	14.41	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,450.71780	1,536.703	13.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			6.31780	5.503	13.29	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			894.62010	974.720	11.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			30.22010	23.520	11.61	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			1,262.91910	1,348.488	12.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,272.78190	1,358.378	12.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			8.38190	7.178	12.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			1,032.15440	1,114.737	11.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			17.75440	13.537	11.61	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,668.97350	1,755.261	14.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			0.89480	0.775	19.38	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			410.36790	463.856	12.52	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			233.76790	200.156	12.52	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			316.87500	363.042	13.03	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			340.27500	299.342	13.03	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			27.10150	29.778	24.21	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			73.60180	60.459	11.74	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,090.50150	3,006.078	24.21	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			1,013.33030	1,094.434	11.75	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			26.73030	20.734	11.75	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			801.31440	877.932	11.74	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			54.71440	44.232	11.74	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			710.20180	784.159	11.74	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			682.76060	755.616	11.72	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			86.06060	71.716	11.72	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			200.77200	230.418	14.48	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			644.07200	586.518	14.48	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			50.21380	56.603	25.35	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,349.11380	3,267.403	25.35	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,089.55820	1,171.038	11.88	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			38.45820	31.838	11.88	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			790.08220	864.424	11.71	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			88.98220	75.224	11.71	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			323.72730	363.902	13.46	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			472.62730	424.702	13.46	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			70.73350	80.862	26.25	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,641.23350	3,562.262	26.25	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			859.83740	935.751	11.72	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			100.33740	87.151	11.72	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			421.90520	469.577	13.02	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			64.90870	55.505	11.81	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			412.40520	370.977	13.02	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			321.38270	358.683	14.03	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			621.88270	570.083	14.03	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,156.98960	1,238.730	11.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			47.48960	40.130	11.87	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			1,034.40870	1,114.105	11.81	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			0.00000	473.131	13.13	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			0.00000	407.931	13.13	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,037.90830	1,117.476	11.81	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			76.20830	66.176	11.81	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,021.07020	1,100.230	11.80	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			79.37020	68.930	11.80	0.00	0	75,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			954.77750	1,032.193	11.75	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,665.15090	1,596.459	18.01	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,256.96960	1,342.248	12.13	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			45.26960	40.948	12.13	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,238.27560	1,323.412	12.07	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			46.57560	42.112	12.07	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,255.89670	1,191.881	16.59	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,193.73570	1,276.483	11.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			52.03570	45.183	11.91	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			171.19010	194.662	17.30	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,449.49010	1,383.362	17.30	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			146.85090	167.759	18.01	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			363.76080	324.876	12.70	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			269.43530	301.393	15.13	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			887.73530	830.093	15.13	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			255.80540	286.701	15.37	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			944.10540	885.401	15.37	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			197.59670	223.181	16.59	0.00	0	70,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			255.89740	223.782	12.12	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			504.38850	555.728	12.65	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			352.68850	314.428	12.65	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			499.90440	550.931	12.68	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			358.20440	319.631	12.68	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			495.46080	546.176	12.70	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			171.47280	146.110	11.57	0.00	0	8,300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			682.53240	745.071	11.70	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			190.83240	163.771	11.70	0.00	0	2,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			653.06800	713.911	11.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			211.36800	182.611	11.84	0.00	0	4,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			597.59740	655.082	12.12	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			93.07750	80.893	11.75	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			938.47690	1,015.430	11.74	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			96.77690	84.130	11.74	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			782.08350	853.765	11.62	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			140.38350	122.465	11.62	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			713.17280	777.410	11.57	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			316.76030	351.185	14.71	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			806.16030	750.685	14.71	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			77.42280	93.863	26.45	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,986.82280	3,913.363	26.45	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,226.02690	1,310.301	11.98	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			55.42690	49.801	11.98	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			931.58520	1,008.438	11.74	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			110.98520	97.938	11.74	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,009.85390	1,087.839	11.76	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			120.75390	107.839	11.76	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			322.70870	354.925	15.32	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			993.60870	934.925	15.32	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			91.19580	111.483	26.23	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,202.09580	4,131.483	26.23	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,301.60270	1,388.123	11.99	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			62.50270	58.123	11.99	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			98.05790	114.369	25.85	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,498.85790	4,423.269	25.85	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,367.42140	1,455.917	12.00	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			68.22140	64.817	12.00	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,075.82570	1,155.535	11.74	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			126.62570	114.435	11.74	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			321.51940	351.533	15.90	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,192.31940	1,130.433	15.90	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			0.00000	594.534	13.44	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			0.00000	533.934	13.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			171.85600	190.838	20.07	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,615.25600	2,541.838	20.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			454.41720	491.852	14.42	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			817.81720	762.852	14.42	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			334.43380	364.145	16.04	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,257.83380	1,195.145	16.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			214.96120	237.038	18.57	0.00	0	85,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			2,078.36120	2,008.038	18.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			864.37140	934.551	11.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			227.77140	205.551	11.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			857.76360	927.569	11.81	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			231.16360	208.569	11.81	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			617.67560	666.676	12.96	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			481.07560	437.676	12.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,234.21780	1,319.470	11.69	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			97.61780	90.470	11.69	0.00	0	34,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,010.52460	1,087.983	11.75	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			163.92460	148.983	11.75	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			871.01170	941.567	11.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			224.41170	202.567	11.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,626.52200	1,716.142	12.29	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			49.92200	47.142	12.29	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,589.62480	1,679.121	12.23	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			53.02480	50.121	12.23	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			1,250.50480	1,336.909	11.71	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			93.90480	87.909	11.71	0.00	0	24,142
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,146.81340	1,228.922	11.68	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			130.81340	119.722	11.68	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			322.14680	351.304	16.57	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,426.14680	1,362.104	16.57	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			0.00000	256.185	18.48	256,185.40	1,000	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			0.00000	1,996.985	18.48	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,439.14310	1,529.905	11.98	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			73.14310	70.705	11.98	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			104.63260	127.867	25.76	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,738.63260	4,668.667	25.76	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			0.00000	1,039.109	11.79	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			0.00000	179.910	11.79	179,909.50	1,000	1,000
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			324.15180	355.085	17.22	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,655.15180	1,590.785	17.22	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			123.67220	144.568	25.57	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,874.67220	4,800.268	25.57	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,506.33480	1,600.152	11.97	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			77.33480	75.852	11.97	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,211.66730	1,298.989	11.67	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			132.66730	124.689	11.67	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,272.72920	1,359.798	11.53	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			134.82920	124.798	11.53	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			324.22970	356.358	17.79	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,886.32970	1,821.358	17.79	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			117.82800	137.998	25.39	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,279.92800	5,202.998	25.39	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,566.91570	1,665.991	12.00	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			79.01570	80.991	12.00	0.00	0	300
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			0.00000	708.085	13.67	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			0.00000	634.885	13.67	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			405.16190	441.614	16.66	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,523.56190	1,461.814	16.66	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,124.83150	1,207.710	11.71	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			203.23150	187.910	11.71	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			465.87000	505.740	15.76	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,244.27000	1,185.940	15.76	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,470.78280	1,569.468	11.78	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			99.18280	99.668	11.78	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			446.50140	485.291	16.03	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,324.90140	1,265.491	16.03	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,427.82330	1,525.661	11.71	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			106.22330	105.861	11.71	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,269.43660	1,357.285	11.55	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			147.83660	137.485	11.55	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			486.64410	527.672	15.50	0.00	0	1,197

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,165.04410	1,107.872	15.50	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,185.49330	3,285.867	15.68	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			13.89330	16.067	15.68	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,135.74510	3,236.358	15.51	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			14.14510	16.558	15.51	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,086.00110	3,186.864	15.35	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			14.40110	17.064	15.35	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			323.08150	355.592	18.35	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,130.38150	2,064.392	18.35	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			113.19150	137.454	25.41	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,640.49150	5,566.254	25.41	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,624.65880	1,726.491	12.02	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			81.95880	85.291	12.02	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,336.94800	1,429.276	11.58	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			134.24800	128.076	11.58	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,329.32620	1,420.775	11.57	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			136.62620	129.575	11.57	0.00	0	250
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			0.00000	830.080	14.10	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			0.00000	748.880	14.10	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			961.46410	1,017.517	12.78	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			500.66410	460.017	12.78	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			970.05550	1,026.575	12.72	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			489.25550	449.075	12.72	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			965.74820	1,022.031	12.75	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			494.94820	454.531	12.75	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			0.00000	683.474	15.69	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			0.00000	1,370.475	15.69	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			0.00000	681.210	15.71	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			0.00000	1,378.210	15.71	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			0.00000	685.752	15.67	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			0.00000	1,362.752	15.67	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			0.00000	770.769	15.70	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			0.00000	1,272.269	15.70	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			0.00000	775.796	15.66	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			0.00000	1,257.296	15.66	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			0.00000	773.272	15.68	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			0.00000	1,264.772	15.68	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			0.00000	750.846	15.40	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			0.00000	1,425.746	15.40	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			0.00000	748.528	15.42	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			0.00000	1,433.428	15.42	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			0.00000	746.229	15.44	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			0.00000	1,441.129	15.44	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			0.00000	935.425	15.43	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			0.00000	1,231.225	15.43	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			0.00000	941.079	15.39	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			0.00000	1,216.879	15.39	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	19/09/2016	Foreign Exchange Option	13.30	Call			0.00000	938.245	15.41	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			0.00000	1,224.045	15.41	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			0.00000	1,090.971	15.22	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			0.00000	1,195.771	15.22	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			0.00000	1,097.152	15.19	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			0.00000	1,181.952	15.19	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			0.00000	1,094.058	15.20	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			0.00000	1,188.858	15.20	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			0.00000	806.869	15.20	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			0.00000	1,489.669	15.20	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			0.00000	804.534	15.22	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			0.00000	1,497.334	15.22	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			0.00000	809.223	15.19	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			0.00000	1,482.023	15.19	0.00	0	0
Total \$ / R Option											3,738,467.47	14,140	1,375,590
Total \$ / R											8,578,176,997.97	742,163	2,698,330
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			11.67200		11.59020			1,704,112.00	146	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.85120		11.76440			6,233,731.20	526	1,497
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			12.03130		11.94170			0.00	0	98
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.22900		12.13660			0.00	0	25
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.41980		12.32160			0.00	0	0
Total \$ / R MAXI Future											7,937,843.20	672	1,620
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			23,248.57030	31,200.000	13.66	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			228.57030	0.000	13.66	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			87,021.90600	95,200.000	13.66	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			1.90600	0.000	13.66	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			25,195.38980	33,200.000	13.66	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			175.38980	0.000	13.66	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			24,220.21980	32,200.000	13.66	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			200.21980	0.000	13.66	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			9,876.72800	7,796.470	11.70	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			72,966.91240	80,529.002	11.62	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			5,526.91240	4,409.002	11.62	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			72,133.73900	79,667.837	11.62	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			5,693.73900	4,547.837	11.62	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			71,304.29300	78,809.963	11.62	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			5,864.29300	4,689.963	11.62	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			58,316.72800	64,916.470	11.70	0.00	0	420
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			13,790.19520	12,027.159	11.63	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			78,208.35450	85,376.510	11.62	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			14,038.35450	12,246.510	11.62	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			77,459.86150	84,598.687	11.62	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			14,289.86150	12,468.687	11.62	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call				78,960.19520	86,157.158	11.63	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call				75,194.23740	81,057.818	12.11	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put				31,534.23740	28,157.818	12.11	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call				74,694.06820	80,524.245	12.14	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put				32,034.06820	28,624.245	12.14	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call				75,698.24500	81,594.910	12.08	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put				31,038.24500	27,694.910	12.08	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call				86,105.22750	92,165.175	12.15	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put				37,945.22750	34,185.175	12.15	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call				85,638.45700	91,671.140	12.18	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put				38,478.45700	34,691.140	12.18	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call				85,175.08630	91,180.617	12.21	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put				39,015.08630	35,200.617	12.21	0.00	0	0
Total \$ / R MAXI Option											0.00	0	420
Total \$ / R MAXI											7,937,843.20	672	2,040
£ / R	On 12/12/2014	Foreign Exchange Future			18.35330			18.17410			657,525,325.80	35,826	0
£ / R	On 23/01/2015	Foreign Exchange Future			18.46890			18.28540			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.62220			18.43510			284,975,526.60	15,303	38,092
£ / R	On 12/06/2015	Foreign Exchange Future			18.89120			18.69880			226,694.40	12	5,582
£ / R	On 14/09/2015	Foreign Exchange Future			19.19070			18.99310			287,860.50	15	710
£ / R	On 11/12/2015	Foreign Exchange Future			19.48470			19.27680			0.00	0	0
Total £ / R Future											943,015,407.30	51,156	44,384
£ / R	On 12/12/2014	Foreign Exchange Option	19.34	Call				0.01360	0.000	12.94	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	19.34	Put				1,165.91360	986.700	12.94	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.56	Call				614.48590	793.300	12.94	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.56	Put				0.38590	0.000	12.94	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	18.50	Call				3.06420	0.000	12.94	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.55	Call				624.45890	803.300	12.94	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.55	Put				0.35890	0.000	12.94	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.35	Call				824.19200	1,003.300	12.94	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.35	Put				0.09200	0.000	12.94	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	19.19	Call				0.01520	0.000	12.94	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	19.19	Put				1,015.91520	836.700	12.94	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.45	Call				724.27810	903.300	12.94	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.45	Put				0.17810	0.000	12.94	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.54	Call				634.43400	813.300	12.94	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	17.54	Put				0.33400	0.000	12.94	0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Option	18.50	Put				328.96420	146.700	12.94	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.72	Call				2.08740	2.918	19.38	13,197.00	4,522	2,416
£ / R	On 23/01/2015	Foreign Exchange Option	21.72	Put				3,436.68740	3,254.018	19.38	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.11	Call				70.08680	108.238	13.21	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.11	Put				894.68680	749.338	13.21	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.04	Call				4.35420	6.274	17.70	0.00	0	9,605

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			2,758.95420	2,577.374	17.70	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			2.12930	2.980	19.33	4,874.79	1,636	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,416.72930	3,234.080	19.33	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			165.85140	235.575	12.33	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			510.45140	396.675	12.33	2,682,713.03	6,763	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			72.74190	111.928	13.17	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			877.34190	733.028	13.17	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			71.40280	110.068	13.19	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			886.00280	741.168	13.19	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			324.02560	431.873	11.71	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			258.62560	182.973	11.71	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			206.50740	287.131	12.09	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			421.10740	318.231	12.09	742,433.16	2,333	4,700
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Put			1,028.83530	900.954	13.80	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			206.15000	263.820	13.88	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,061.05000	931.620	13.88	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			204.25280	261.539	13.90	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,069.15280	939.339	13.90	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			834.91400	717.670	13.30	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			202.37100	259.279	13.92	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,077.27100	947.079	13.92	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Call			146.84880	194.258	14.53	0.00	0	21,000
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Put			1,351.74880	1,212.058	14.53	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Call			213.93530	273.154	13.80	0.00	0	5,000
£ / R	On	16/03/2015	Foreign Exchange Option	16.72	Call			1,750.65030	1,929.164	13.20	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	16.72	Put			35.55030	26.964	13.20	0.00	0	25,000
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Call			1,488.28700	1,662.096	12.64	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Put			53.18700	39.896	12.64	0.00	0	5,592
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			270.01400	339.870	13.30	0.00	0	570
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			771.40780	678.759	13.16	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			616.62500	715.801	13.17	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			777.82500	684.601	13.17	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			623.80760	724.141	13.14	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			765.00760	672.941	13.14	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			620.20780	719.959	13.16	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			837.87660	733.940	12.91	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			843.85850	739.678	12.93	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			882.95940	976.142	12.94	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			849.85940	745.442	12.94	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			8,013.49370	8,210.967	19.24	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.39370	0.267	19.24	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			890.97660	984.640	12.91	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			886.95850	980.378	12.93	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,384.63600	1,523.314	12.49	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			597.83600	528.614	12.49	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,379.53550	1,517.222	12.49	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			602.73550	532.522	12.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,374.46210	1,511.154	12.50	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			607.66210	536.454	12.50	0.00	0	0
Total £ / R Option											3,443,217.98	15,254	90,604
Total £ / R											946,458,625.28	66,410	134,988
¥ / R	On	12/12/2014	Foreign Exchange Future			0.09814		0.09728			17,175.03	175	0
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09976		0.09886			997.61	10	3,826
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10138		0.10045			12,672.63	125	15,106
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10321		0.10226			0.00	0	0
Total ¥ / R Future											30,845.26	310	18,932
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			0.64620	0.000	15.68	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			272.24620	185.700	15.68	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			0.00240	0.000	15.68	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			1,271.60240	1,185.700	15.68	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			0.00110	0.000	15.68	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			2,271.60110	2,185.700	15.68	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			908.91450	990.720	12.77	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			23.31450	14.620	12.77	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			238.31220	268.583	13.87	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			352.71220	292.483	13.87	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			57.01320	62.539	17.39	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,171.41320	1,086.439	17.39	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,103.36760	1,182.424	13.35	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			58.46760	44.324	13.35	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			431.70890	463.389	13.77	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			386.80890	325.289	13.77	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			173.10190	184.067	16.87	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,128.20190	1,045.967	16.87	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,342.39880	1,421.178	15.27	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			116.69880	100.278	15.27	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			683.96720	722.420	15.53	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			458.26720	401.520	15.53	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			356.38760	375.376	17.87	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,130.68760	1,054.476	17.87	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											30,845.26	310	18,932
€ / R	On	12/12/2014	Foreign Exchange Future			14.53230		14.36180			342,133,938.90	23,543	0
€ / R	On	18/12/2014	Foreign Exchange Future			14.64540		14.46960			73,227,000.00	5,000	5,000
€ / R	On	23/02/2015	Foreign Exchange Future			14.71560		14.53840			0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Future			14.76480		14.58600			20,345,894.40	1,378	75,597
€ / R	On	01/06/2015	Foreign Exchange Future			14.97140		14.78830			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			15.00110		14.81720			0.00	0	11,094

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 Future			15.26710		15.07860			102,411,706.80	6,708	6,713
€ / R	On	11/12/2015	Foreign Exchange Future			15.53150		15.33540			0.00	0	0
Total € / R Future											538,118,540.10	36,629	98,404
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			861.80010	1,032.300	12.81	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			0.00010	0.000	12.81	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			671.82050	842.300	12.81	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			0.02050	0.000	12.81	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			0.03400	0.000	12.81	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.90	Call			461.99140	632.300	12.81	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Put			3.71980	0.000	12.81	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Call			0.00740	0.000	12.81	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			0.02270	0.000	12.81	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			651.82510	822.300	12.81	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			0.02510	0.000	12.81	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			621.83400	792.300	12.81	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			1,008.20640	837.700	12.81	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			0.00000	0.000	12.81	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.90	Put			0.19140	0.000	12.81	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			372.34060	542.300	12.81	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			0.54060	0.000	12.81	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Call			215.51980	382.300	12.81	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			661.82270	832.300	12.81	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			1,938.20000	1,767.700	12.81	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Put			788.20740	617.700	12.81	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			0.00660	0.000	12.81	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			928.20660	757.700	12.81	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			0.00640	0.000	12.81	0.00	0	0
€ / R	On	18/12/2014	Foreign Exchange Option	14.34	Call			187.75040	326.494	15.44	0.00	0	5,000
€ / R	On	18/12/2014	Foreign Exchange Option	14.34	Put			58.15040	21.094	15.44	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Call			641.01570	776.173	10.65	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Put			92.61570	50.573	10.65	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Call			633.62100	767.986	10.67	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Put			95.22100	52.386	10.67	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Call			626.27590	759.844	10.69	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Put			97.87590	54.244	10.69	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Call			375.57210	475.982	11.50	0.00	0	2,000
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Put			247.17210	170.382	11.50	0.00	0	2,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			238.35010	300.183	12.83	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			602.35010	485.383	12.83	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			225.27370	284.322	12.97	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			686.93840	820.276	10.94	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			120.93840	75.476	10.94	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			164.96120	210.690	13.78	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			241.06060	303.465	12.80	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			595.06060	478.665	12.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			235.67150	296.938	12.85	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			609.67150	492.138	12.85	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			151.22240	193.744	14.01	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			639.27370	519.522	12.97	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			212.95370	269.347	13.11	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			676.95370	554.547	13.11	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			170.48800	217.472	13.69	0.00	0	7,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			834.48800	702.672	13.69	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			1,211.27520	1,378.509	11.10	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			858.96120	725.889	13.78	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			159.63540	204.147	13.86	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			883.63540	749.347	13.86	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			69.63990	43.260	10.97	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			701.23350	836.053	10.90	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			115.23350	71.253	10.90	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			925.22240	788.944	14.01	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			130.71420	167.701	14.41	0.00	0	7,100
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,044.71420	902.901	14.41	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			25.27520	13.709	11.10	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			855.63990	1,008.060	10.97	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			741.25280	855.972	11.26	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			262.95280	194.572	11.26	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			685.05730	794.049	11.47	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			306.75730	232.649	11.47	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			752.94420	868.829	11.22	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			254.64420	187.429	11.22	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			747.07770	862.383	11.24	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			258.77770	190.983	11.24	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			920.37660	797.942	13.62	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			345.18560	406.298	13.65	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			927.98560	805.198	13.65	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			1,477.74120	1,642.839	11.41	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			60.54120	41.739	11.41	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			342.81470	403.576	13.67	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			935.61470	812.476	13.67	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			357.34400	420.251	13.53	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			890.14400	769.151	13.53	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			347.57660	409.042	13.62	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			620.32630	701.103	13.00	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			781.72630	674.003	13.00	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			616.99620	697.519	13.02	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			788.39620	680.419	13.02	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			613.69330	693.880	13.04	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			795.09330	686.780	13.04	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,613.12090	1,758.310	10.86	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			177.72090	126.810	10.86	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			943.28010	1,037.944	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	11/12/2015	Foreign Exchange Option	14.99	Put			597.88010	496.443	12.11	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			939.01240	1,033.349	12.13	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			603.61240	501.849	12.13	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			934.76870	1,028.781	12.15	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			609.36870	507.281	12.15	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			505.84320	561.618	15.22	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,670.44320	1,530.118	15.22	0.00	0	0
Total € / R Option											0.00	0	184,565
Total € / R											538,118,540.10	36,629	282,969
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.63080		9.58290			90,057,610.80	9,351	0
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.71420		9.66510			11,074,188.00	1,140	22,001
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.80410		9.75240			490,205.00	50	7,620
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.90820		9.85370			0.00	0	600
Total AU\$ / R Future											101,622,003.80	10,541	30,221
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			0.49640	0.000	12.27	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			217.59640	169.200	12.27	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			0.01260	0.000	12.27	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			136.28490	180.800	12.27	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			36.77860	0.000	12.27	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			1,167.10020	1,119.200	12.27	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			0.00010	0.000	12.27	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			1,217.10010	1,169.200	12.27	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			16.49750	20.800	12.27	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			43.59750	0.000	12.27	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			467.11260	419.200	12.27	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			0.00020	0.000	12.27	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			3.38490	0.000	12.27	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			24.66320	40.800	12.27	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			31.76320	0.000	12.27	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			19.67860	30.800	12.27	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			437.37760	403.419	12.08	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			110.12760	125.045	12.11	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			445.02760	410.845	12.11	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Call			0.00000	409.778	11.25	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Put			0.00000	95.578	11.25	19,211.12	201	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			452.72460	418.320	12.13	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Call			0.00000	83.013	12.70	16,685.69	201	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Put			0.00000	568.813	12.70	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Call			0.00000	227.654	11.22	45,758.49	201	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Put			0.00000	213.454	11.22	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			112.47760	127.619	12.08	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			107.82460	122.520	12.13	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			154.78270	171.102	12.39	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
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			652.38270	617.002	12.39	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			152.72710	168.891	12.42	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			660.32710	624.791	12.42	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			156.90680	173.348	12.36	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			644.50680	609.248	12.36	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			740.15660	708.630	13.13	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			251.37520	274.242	13.15	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			747.67520	716.042	13.15	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			249.01220	271.681	13.18	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			755.31220	723.481	13.18	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			253.85660	276.830	13.13	0.00	0	0
Total AU\$ / R Option											81,655.31	603	603
Total AU\$ / R											101,703,659.11	11,144	30,824
CAD/ R	On	12/12/2014	Foreign Exchange Future			10.09270		10.06030			0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			10.22580		10.19110			0.00	0	75
CAD/ R	On	12/06/2015	Foreign Exchange Future			10.35930		10.32280			0.00	0	0
Total CAD/ R Future											0.00	0	75
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			75.16590	102.700	8.18	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			4.86590	0.000	8.18	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			66.24600	92.700	8.18	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			5.94600	0.000	8.18	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			57.58560	82.700	8.18	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			7.28560	0.000	8.18	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			266.76950	289.630	10.45	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			165.66950	153.830	10.45	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			261.28300	283.895	10.46	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			170.18300	158.095	10.46	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			255.86970	278.233	10.47	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			174.76970	162.433	10.47	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			171.81600	160.646	10.60	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			497.07590	522.667	10.57	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			164.27590	153.367	10.57	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			490.82070	516.282	10.58	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			168.02070	156.982	10.58	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			484.61600	509.946	10.60	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					-0.00010			0.00	1,942	0
Total CF CANDO CAFC Future											0.00	1,942	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CF CANDO CAFC								0.00	1,942	0
CF CANDCO n 12/12/2014 Foreign Exchange Future			1,472.00000		1,386.62380			39,155,200,000.00	26,600	0
Total CF CANDO CAFE Future								39,155,200,000.00	26,600	0
Total CF CANDO CAFE								39,155,200,000.00	26,600	0
CF CANDCO n 12/12/2014 Foreign Exchange Future			1,572.00000		1,486.62380			2,727,420,000.00	1,735	0
Total CF CANDO CAFH Future								2,727,420,000.00	1,735	0
Total CF CANDO CAFH								2,727,420,000.00	1,735	0
CF CANDCO n 12/12/2014 Foreign Exchange Future					-0.35730			0.00	0	0
Total CF CANDO CAFJ Future								0.00	0	0
Total CF CANDO CAFJ								0.00	0	0
CF CANDCO n 12/12/2014 Foreign Exchange Future			1,372.00000		1,286.62390			2,567,012,000.00	1,871	0
Total CF CANDO CAFK Future								2,567,012,000.00	1,871	0
Total CF CANDO CAFK								2,567,012,000.00	1,871	0
CF CANDCO n 16/03/2015 Foreign Exchange Future			340.33590		297.05620			0.00	0	10,000
Total CF CANDO CAFZ Future								0.00	0	10,000
Total CF CANDO CAFZ								0.00	0	10,000
CF CANDCO n 05/01/2015 Foreign Exchange Future			211.10710		170.85170			0.00	0	5,000
Total CF CANDO CAGB Future								0.00	0	5,000
Total CF CANDO CAGB								0.00	0	5,000
CHF / R On 12/12/2014 Foreign Exchange Future			12.10020		11.95260			12,269,602.80	1,014	0
CHF / R On 16/03/2015 Foreign Exchange Future			12.29910		12.14380			0.00	0	2,308
CHF / R On 12/06/2015 Foreign Exchange Future			12.50210		12.34080			0.00	0	6,452
Total CHF / R Future								12,269,602.80	1,014	8,760
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Call			0.80190	0.000	13.62	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Put			288.20190	139.800	13.62	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Call			0.69940	0.000	13.62	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Put			298.09940	149.800	13.62	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Call			0.61030	0.000	13.62	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Put			308.01030	159.800	13.62	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			107.22640	136.617	15.17	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			953.42640	827.517	15.17	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			105.84510	134.904	15.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			962.04510	835.804	15.20	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			104.48290	133.215	15.22	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			970.68290	844.115	15.22	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			717.56400	823.470	11.97	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			216.76400	161.370	11.97	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			711.53180	816.544	11.98	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			220.73180	164.444	11.98	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			705.54110	809.656	11.99	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			224.74110	167.556	11.99	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											12,269,602.80	1,014	8,760
CNH / R	On	12/12/2014	Foreign Exchange Future			1.88440		1.87090			0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Future			1.89270		1.87960			0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Future			1.90760		1.89430			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Call			1,309.00770	1,444.000	13.79	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.74	Put			0.00770	0.000	13.79	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Call			1,209.03860	1,344.000	13.79	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.75	Put			0.03860	0.000	13.79	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Call			1,109.06510	1,244.000	13.79	0.00	0	0
CNH / R	On	12/12/2014	Foreign Exchange Option	1.76	Put			0.06510	0.000	13.79	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			131.93810	99.589	11.60	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			951.07990	1,044.893	11.56	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			155.07990	117.893	11.56	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			877.10270	967.978	11.61	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			181.10270	140.978	11.61	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			1,027.93810	1,126.589	11.60	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			483.12980	430.721	12.08	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			937.85850	1,025.743	11.96	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			394.85850	349.743	11.96	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			880.68980	964.947	12.02	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			437.68980	388.947	12.02	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			826.12980	906.721	12.08	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			0.12810		0.12810			1,152.90	9	0
KES / R	On	16/03/2015	Foreign Exchange Future			0.12730		0.12730			3,055.20	24	8
Total KES / R Future											4,208.10	33	8
Total KES / R											4,208.10	33	8

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NGN / R	On	12/12/2014	Foreign Exchange Future			0.06430		0.06390			1,607.50	25	0
NGN / R	On	16/03/2015	Foreign Exchange Future			0.06330		0.06280			7,596.00	120	332
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05570		0.05520			25,733.40	462	56,554
Total NGN / R Future											34,936.90	607	56,886
Total NGN / R											34,936.90	607	56,886
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.24510		1.23910			74,706.00	60	0
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.24580		1.23980			74,748.00	60	60
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.24680		1.24080			0.00	0	200
Total QUANTO € / \$ Future											149,454.00	120	260
Total QUANTO € / \$											149,454.00	120	260
RAIN	On	12/12/2014	Foreign Exchange Future			21,677.76000		21,469.93000			0.00	0	0
RAIN	On	16/03/2015	Foreign Exchange Future			21,949.78000		21,740.35000			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			5.07520		5.10240			0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Future			5.05610		5.08940			0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Future			5.03800		5.06990			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			122.59790	95.200	8.12	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			0.19790	0.000	8.12	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			112.65410	85.200	8.12	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			0.25410	0.000	8.12	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			102.73060	75.200	8.12	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			0.33060	0.000	8.12	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Call			136.11720	114.028	7.52	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			36.71720	47.928	7.52	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			128.93960	107.451	7.48	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			39.53960	51.351	7.48	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			121.93580	101.064	7.44	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			42.53580	54.964	7.44	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			154.82920	136.508	7.85	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			74.92920	88.508	7.85	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			148.23080	130.550	7.82	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			78.33080	92.550	7.82	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			141.76190	124.730	7.78	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			81.86190	96.730	7.78	0.00	0	0
Total TRY / R Option											0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total TRY / R								0.00	0	0
ZMW / R On 12/12/2014			Foreign Exchange Future	1.83720	1.82050			23,883.60	13	0
ZMW / R On 16/03/2015			Foreign Exchange Future	1.78650	1.77220			21,438.00	12	12
ZMW / R On 12/06/2015			Foreign Exchange Future	1.74910	1.73440			0.00	0	0
Total ZMW / R Future								45,321.60	25	12
Total ZMW / R								45,321.60	25	12
Total Futures								54,627,298,693.56	861,278	1,597,302
Total Options								7,263,340.75	29,997	1,651,782
Grand Total:								54,634,562,034.31	891,275	3,249,084