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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/07/2014

| Contract Details                             | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value  | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------|-------------------|------------|----------------|------------------|---------------|
| \$ / R On 08/07/2014 Foreign Exchange Future |        |            | 10.69250  |           | 10.78920     |                   |            | 0.00           | 0                | 0             |
| \$ / R On 10/07/2014 Foreign Exchange Future |        |            | 10.70600  |           | 10.78920     |                   |            | 0.00           | 0                | 0             |
| \$ / R On 14/07/2014 Foreign Exchange Future |        |            | 10.71130  |           | 10.79630     |                   |            | 0.00           | 0                | 0             |
| \$ / R On 15/07/2014 Foreign Exchange Future |        |            | 10.71310  |           | 10.79800     |                   |            | 0.00           | 0                | 0             |
| \$ / R On 16/07/2014 Foreign Exchange Future |        |            | 10.71480  |           | 10.79980     |                   |            | 0.00           | 0                | 0             |
| \$ / R On 28/07/2014 Foreign Exchange Future |        |            | 10.73560  |           | 10.82080     |                   |            | 0.00           | 0                | 348           |
| \$ / R On 29/07/2014 Foreign Exchange Future |        |            | 10.73730  |           | 10.82250     |                   |            | 0.00           | 0                | 7,308         |
| \$ / R On 07/08/2014 Foreign Exchange Future |        |            | 10.75280  |           | 10.90100     |                   |            | 0.00           | 0                | 0             |
| \$ / R On 08/08/2014 Foreign Exchange Future |        |            | 10.75460  |           | 10.84000     |                   |            | 0.00           | 0                | 0             |
| \$ / R On 22/08/2014 Foreign Exchange Future |        |            | 10.77940  |           | 10.86520     |                   |            | 0.00           | 0                | 0             |
| \$ / R On 27/08/2014 Foreign Exchange Future |        |            | 10.78840  |           | 10.87420     |                   |            | 0.00           | 0                | 1,959         |
| \$ / R On 28/08/2014 Foreign Exchange Future |        |            | 10.79010  |           | 10.87610     |                   |            | 0.00           | 0                | 0             |
| \$ / R On 08/09/2014 Foreign Exchange Future |        |            | 10.80980  |           | 10.89600     |                   |            | 0.00           | 0                | 0             |
| \$ / R On 15/09/2014 Foreign Exchange Future |        |            | 10.82270  |           | 10.90920     |                   |            | 250,837,717.90 | 23,177           | 686,915       |
| \$ / R On 22/09/2014 Foreign Exchange Future |        |            | 10.83570  |           | 10.92240     |                   |            | 0.00           | 0                | 0             |
| \$ / R On 26/09/2014 Foreign Exchange Future |        |            | 10.84310  |           | 10.93000     |                   |            | 0.00           | 0                | 162           |
| \$ / R On 29/09/2014 Foreign Exchange Future |        |            | 10.84870  |           | 10.93570     |                   |            | 0.00           | 0                | 0             |
| \$ / R On 08/10/2014 Foreign Exchange Future |        |            | 10.86540  |           | 10.95280     |                   |            | 0.00           | 0                | 0             |
| \$ / R On 29/10/2014 Foreign Exchange Future |        |            | 10.90660  |           | 10.99460     |                   |            | 0.00           | 0                | 0             |
| \$ / R On 04/11/2014 Foreign Exchange Future |        |            | 10.91850  |           | 11.00650     |                   |            | 0.00           | 0                | 0             |
| \$ / R On 25/11/2014 Foreign Exchange Future |        |            | 10.95990  |           | 11.04850     |                   |            | 0.00           | 0                | 0             |

| Contract Details           |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value         | Contracts Traded | Open Interest  |
|----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| \$ / R                     | On | 28/11/2014 | Foreign Exchange Future |        |            | 10.96580  |           | 11.05440     |                   |            | 0.00                  | 0                | 0              |
| \$ / R                     | On | 11/12/2014 | Foreign Exchange Future |        |            | 10.99150  |           | 11.08040     |                   |            | 0.00                  | 0                | 4,000          |
| \$ / R                     | On | 12/12/2014 | Foreign Exchange Future |        |            | 10.99350  |           | 11.08240     |                   |            | 126,425,250.00        | 11,500           | 162,638        |
| \$ / R                     | On | 15/12/2014 | Foreign Exchange Future |        |            | 10.99940  |           | 11.08840     |                   |            | 0.00                  | 0                | 0              |
| \$ / R                     | On | 23/12/2014 | Foreign Exchange Future |        |            | 11.01520  |           | 11.10430     |                   |            | 0.00                  | 0                | 0              |
| \$ / R                     | On | 28/01/2015 | Foreign Exchange Future |        |            | 11.08640  |           | 11.17650     |                   |            | 0.00                  | 0                | 0              |
| \$ / R                     | On | 25/02/2015 | Foreign Exchange Future |        |            | 11.14200  |           | 11.23290     |                   |            | 0.00                  | 0                | 0              |
| \$ / R                     | On | 26/02/2015 | Foreign Exchange Future |        |            | 11.14400  |           | 11.23490     |                   |            | 0.00                  | 0                | 0              |
| \$ / R                     | On | 16/03/2015 | Foreign Exchange Future |        |            | 11.17970  |           | 11.27120     |                   |            | 245,953.40            | 22               | 22,611         |
| \$ / R                     | On | 27/03/2015 | Foreign Exchange Future |        |            | 11.20150  |           | 11.29330     |                   |            | 0.00                  | 0                | 0              |
| \$ / R                     | On | 28/04/2015 | Foreign Exchange Future |        |            | 11.26660  |           | 11.35970     |                   |            | 0.00                  | 0                | 0              |
| \$ / R                     | On | 27/05/2015 | Foreign Exchange Future |        |            | 11.32660  |           | 11.42100     |                   |            | 0.00                  | 0                | 0              |
| \$ / R                     | On | 12/06/2015 | Foreign Exchange Future |        |            | 11.35980  |           | 11.45480     |                   |            | 4,543,920.00          | 400              | 9,846          |
| \$ / R                     | On | 26/06/2015 | Foreign Exchange Future |        |            | 11.38870  |           | 11.48440     |                   |            | 0.00                  | 0                | 0              |
| \$ / R                     | On | 29/07/2015 | Foreign Exchange Future |        |            | 11.45780  |           | 11.55390     |                   |            | 0.00                  | 0                | 0              |
| \$ / R                     | On | 27/08/2015 | Foreign Exchange Future |        |            | 11.51890  |           | 11.61480     |                   |            | 0.00                  | 0                | 0              |
| \$ / R                     | On | 14/09/2015 | Foreign Exchange Future |        |            | 11.55680  |           | 11.65260     |                   |            | 0.00                  | 0                | 160            |
| \$ / R                     | On | 28/09/2015 | Foreign Exchange Future |        |            | 11.58630  |           | 11.68200     |                   |            | 0.00                  | 0                | 0              |
| \$ / R                     | On | 28/10/2015 | Foreign Exchange Future |        |            | 11.64950  |           | 11.74510     |                   |            | 0.00                  | 0                | 0              |
| \$ / R                     | On | 25/11/2015 | Foreign Exchange Future |        |            | 11.70850  |           | 11.80390     |                   |            | 0.00                  | 0                | 0              |
| \$ / R                     | On | 14/12/2015 | Foreign Exchange Future |        |            | 11.74850  |           | 11.84390     |                   |            | 0.00                  | 0                | 0              |
| \$ / R                     | On | 21/12/2015 | Foreign Exchange Future |        |            | 11.76330  |           | 11.85860     |                   |            | 0.00                  | 0                | 0              |
| <b>Total \$ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            | <b>382,052,841.30</b> | <b>35,099</b>    | <b>895,947</b> |
| \$ / R                     | On | 08/07/2014 | Foreign Exchange Option | 10.74  | Call       |           |           | 58.09600     | 0.000             | 10.50      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 08/07/2014 | Foreign Exchange Option | 10.74  | Put        |           |           | 8.89600      | 47.500            | 10.50      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 08/07/2014 | Foreign Exchange Option | 10.80  | Call       |           |           | 23.75900     | 0.000             | 10.50      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 08/07/2014 | Foreign Exchange Option | 10.80  | Put        |           |           | 34.55900     | 107.500           | 10.50      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 08/07/2014 | Foreign Exchange Option | 10.60  | Call       |           |           | 190.06910    | 92.500            | 10.50      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 08/07/2014 | Foreign Exchange Option | 10.60  | Put        |           |           | 0.86910      | 0.000             | 10.50      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 10/07/2014 | Foreign Exchange Option | 10.74  | Call       |           |           | 70.33570     | 21.011            | 11.19      | 0.00                  | 0                | 250            |
| \$ / R                     | On | 10/07/2014 | Foreign Exchange Option | 10.74  | Put        |           |           | 21.13570     | 55.011            | 11.19      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 14/07/2014 | Foreign Exchange Option | 10.50  | Call       |           |           | 300.36140    | 218.169           | 11.72      | 0.00                  | 0                | 1,500          |
| \$ / R                     | On | 14/07/2014 | Foreign Exchange Option | 10.50  | Put        |           |           | 4.06140      | 6.869             | 11.72      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 14/07/2014 | Foreign Exchange Option | 10.90  | Call       |           |           | 27.71510     | 11.144            | 12.17      | 0.00                  | 0                | 1,000          |
| \$ / R                     | On | 14/07/2014 | Foreign Exchange Option | 10.90  | Put        |           |           | 131.41510    | 199.844           | 12.17      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 15/07/2014 | Foreign Exchange Option | 10.59  | Call       |           |           | 219.85840    | 143.319           | 10.83      | 0.00                  | 0                | 7,000          |
| \$ / R                     | On | 15/07/2014 | Foreign Exchange Option | 10.59  | Put        |           |           | 11.85840     | 20.219            | 10.83      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 16/07/2014 | Foreign Exchange Option | 10.70  | Call       |           |           | 134.75450    | 69.613            | 9.79       | 0.00                  | 0                | 5,000          |
| \$ / R                     | On | 16/07/2014 | Foreign Exchange Option | 10.70  | Put        |           |           | 34.95450     | 54.813            | 9.79       | 0.00                  | 0                | 0              |
| \$ / R                     | On | 28/07/2014 | Foreign Exchange Option | 10.82  | Call       |           |           | 103.75420    | 66.494            | 10.26      | 0.00                  | 0                | 4,700          |
| \$ / R                     | On | 28/07/2014 | Foreign Exchange Option | 10.82  | Put        |           |           | 102.95420    | 150.895           | 10.26      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 28/07/2014 | Foreign Exchange Option | 8.30   | Call       |           |           | 2,520.80000  | 2,435.600         | 22.00      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 28/07/2014 | Foreign Exchange Option | 8.30   | Put        |           |           | 0.00000      | 0.000             | 22.00      | 0.00                  | 0                | 4,700          |
| \$ / R                     | On | 29/07/2014 | Foreign Exchange Option | 10.80  | Call       |           |           | 116.87180    | 76.357            | 10.16      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 29/07/2014 | Foreign Exchange Option | 10.80  | Put        |           |           | 94.37180     | 139.057           | 10.16      | 0.00                  | 0                | 500            |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On | 29/07/2014 | Foreign Exchange Option | 11.10  | Call       |           |           | 28.00200     | 17.225            | 11.59      | 0.00          | 0                | 0             |
| \$ / R           | On | 29/07/2014 | Foreign Exchange Option | 11.10  | Put        |           |           | 305.50200    | 379.925           | 11.59      | 0.00          | 0                | 0             |
| \$ / R           | On | 29/07/2014 | Foreign Exchange Option | 12.09  | Call       |           |           | 0.64560      | 0.401             | 17.82      | 0.00          | 0                | 0             |
| \$ / R           | On | 29/07/2014 | Foreign Exchange Option | 12.09  | Put        |           |           | 1,268.14560  | 1,353.101         | 17.82      | 0.00          | 0                | 0             |
| \$ / R           | On | 29/07/2014 | Foreign Exchange Option | 12.62  | Call       |           |           | 0.20750      | 0.113             | 21.11      | 0.00          | 0                | 500           |
| \$ / R           | On | 29/07/2014 | Foreign Exchange Option | 12.62  | Put        |           |           | 1,797.70750  | 1,882.813         | 21.11      | 0.00          | 0                | 0             |
| \$ / R           | On | 07/08/2014 | Foreign Exchange Option | 10.90  | Call       |           |           | 0.00000      | 71.695            | 10.70      | 286,779.60    | 4,000            | 2,000         |
| \$ / R           | On | 07/08/2014 | Foreign Exchange Option | 10.90  | Put        |           |           | 0.00000      | 218.895           | 10.70      | 437,789.80    | 2,000            | 2,000         |
| \$ / R           | On | 07/08/2014 | Foreign Exchange Option | 10.81  | Call       |           |           | 0.00000      | 99.783            | 10.25      | 0.00          | 0                | 0             |
| \$ / R           | On | 07/08/2014 | Foreign Exchange Option | 10.81  | Put        |           |           | 0.00000      | 156.983           | 10.25      | 627,932.00    | 4,000            | 2,000         |
| \$ / R           | On | 08/08/2014 | Foreign Exchange Option | 10.74  | Call       |           |           | 184.27480    | 132.340           | 10.00      | 0.00          | 0                | 250           |
| \$ / R           | On | 08/08/2014 | Foreign Exchange Option | 10.74  | Put        |           |           | 84.27480     | 117.740           | 10.00      | 0.00          | 0                | 0             |
| \$ / R           | On | 22/08/2014 | Foreign Exchange Option | 9.99   | Call       |           |           | 878.94400    | 793.620           | 11.24      | 0.00          | 0                | 0             |
| \$ / R           | On | 22/08/2014 | Foreign Exchange Option | 9.99   | Put        |           |           | 3.74400      | 4.220             | 11.24      | 0.00          | 0                | 0             |
| \$ / R           | On | 22/08/2014 | Foreign Exchange Option | 10.00  | Call       |           |           | 869.05090    | 783.750           | 11.17      | 0.00          | 0                | 0             |
| \$ / R           | On | 22/08/2014 | Foreign Exchange Option | 10.00  | Put        |           |           | 3.85090      | 4.350             | 11.17      | 0.00          | 0                | 0             |
| \$ / R           | On | 22/08/2014 | Foreign Exchange Option | 10.01  | Call       |           |           | 859.16150    | 773.884           | 11.10      | 0.00          | 0                | 0             |
| \$ / R           | On | 22/08/2014 | Foreign Exchange Option | 10.01  | Put        |           |           | 3.96150      | 4.484             | 11.10      | 0.00          | 0                | 0             |
| \$ / R           | On | 22/08/2014 | Foreign Exchange Option | 10.33  | Call       |           |           | 547.14710    | 466.817           | 9.59       | 0.00          | 0                | 0             |
| \$ / R           | On | 22/08/2014 | Foreign Exchange Option | 10.33  | Put        |           |           | 11.94710     | 17.417            | 9.59       | 0.00          | 0                | 19,547        |
| \$ / R           | On | 22/08/2014 | Foreign Exchange Option | 12.07  | Call       |           |           | 6.50410      | 4.270             | 15.50      | 0.00          | 0                | 19,547        |
| \$ / R           | On | 22/08/2014 | Foreign Exchange Option | 12.07  | Put        |           |           | 1,211.30410  | 1,294.870         | 15.50      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/08/2014 | Foreign Exchange Option | 10.80  | Call       |           |           | 205.03130    | 157.935           | 10.27      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/08/2014 | Foreign Exchange Option | 10.80  | Put        |           |           | 130.83130    | 169.535           | 10.27      | 0.00          | 0                | 500           |
| \$ / R           | On | 27/08/2014 | Foreign Exchange Option | 12.83  | Call       |           |           | 0.98570      | 0.695             | 17.10      | 0.00          | 0                | 500           |
| \$ / R           | On | 27/08/2014 | Foreign Exchange Option | 12.83  | Put        |           |           | 1,956.78570  | 2,042.295         | 17.10      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/08/2014 | Foreign Exchange Option | 8.30   | Call       |           |           | 2,576.12470  | 2,490.120         | 19.16      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/08/2014 | Foreign Exchange Option | 8.30   | Put        |           |           | 0.02470      | 0.020             | 19.16      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 28/08/2014 | Foreign Exchange Option | 10.96  | Call       |           |           | 137.73030    | 105.717           | 10.97      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 28/08/2014 | Foreign Exchange Option | 10.96  | Put        |           |           | 221.63030    | 275.617           | 10.97      | 0.00          | 0                | 0             |
| \$ / R           | On | 08/09/2014 | Foreign Exchange Option | 10.74  | Call       |           |           | 272.96310    | 217.528           | 10.19      | 0.00          | 0                | 250           |
| \$ / R           | On | 08/09/2014 | Foreign Exchange Option | 10.74  | Put        |           |           | 116.96310    | 147.729           | 10.19      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 7.90   | Call       |           |           | 3,009.22530  | 2,922.700         | 14.65      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 7.90   | Put        |           |           | 0.02530      | 0.000             | 14.65      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 8.40   | Call       |           |           | 2,509.34090  | 2,422.735         | 16.51      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 8.40   | Put        |           |           | 0.14090      | 0.035             | 16.51      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 8.80   | Call       |           |           | 2,109.67200  | 2,023.165         | 16.73      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 8.80   | Put        |           |           | 0.47200      | 0.465             | 16.73      | 0.00          | 0                | 920           |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 14.00  | Call       |           |           | 1.47590      | 1.453             | 22.28      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 14.00  | Put        |           |           | 3,092.27590  | 3,178.753         | 22.28      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 12.75  | Call       |           |           | 3.74930      | 2.499             | 15.97      | 0.00          | 0                | 16,275        |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 12.75  | Put        |           |           | 1,844.54930  | 1,929.799         | 15.97      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 13.15  | Call       |           |           | 1.48710      | 1.407             | 17.37      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 13.15  | Put        |           |           | 2,242.28710  | 2,328.707         | 17.37      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 13.60  | Call       |           |           | 1.44080      | 1.397             | 19.97      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 13.60  | Put        |           |           | 2,692.24080  | 2,778.697         | 19.97      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 12.39  | Call       |           |           | 9.50470      | 6.598             | 15.54      | 0.00          | 0                | 2,870         |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 12.39  | Put        |           |           | 1,490.30470  | 1,573.898         | 15.54      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 12.44  | Call       |           |           | 8.36390      | 5.773             | 15.60      | 0.00          | 0                | 15,296        |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 12.44  | Put        |           |           | 1,539.16390  | 1,623.073         | 15.60      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 12.60  | Call       |           |           | 5.53760      | 3.753             | 15.79      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 12.60  | Put        |           |           | 1,696.33760  | 1,781.053         | 15.79      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 12.10  | Call       |           |           | 19.71000     | 14.158            | 15.18      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 12.10  | Put        |           |           | 1,210.51000  | 1,291.458         | 15.18      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 12.27  | Call       |           |           | 12.88890     | 9.073             | 15.39      | 0.00          | 0                | 10,000        |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 12.27  | Put        |           |           | 1,373.68890  | 1,456.373         | 15.39      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 12.35  | Call       |           |           | 10.52440     | 7.340             | 15.49      | 0.00          | 0                | 23,934        |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 12.35  | Put        |           |           | 1,451.32440  | 1,534.640         | 15.49      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 11.60  | Call       |           |           | 49.87010     | 39.623            | 13.64      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 11.60  | Put        |           |           | 740.67010    | 816.923           | 13.64      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 11.85  | Call       |           |           | 32.14600     | 25.618            | 14.72      | 0.00          | 0                | 10,850        |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 11.85  | Put        |           |           | 972.94600    | 1,052.918         | 14.72      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 12.00  | Call       |           |           | 25.19500     | 18.318            | 15.06      | 0.00          | 0                | 35,500        |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 12.00  | Put        |           |           | 1,115.99500  | 1,195.618         | 15.06      | 0.00          | 0                | 799           |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 11.49  | Call       |           |           | 61.26140     | 48.662            | 13.16      | 0.00          | 0                | 3,350         |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 11.49  | Put        |           |           | 642.06140    | 715.962           | 13.16      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 11.50  | Call       |           |           | 60.10900     | 47.745            | 13.20      | 0.00          | 0                | 37,800        |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 11.50  | Put        |           |           | 650.90900    | 725.045           | 13.20      | 0.00          | 0                | 600           |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 11.51  | Call       |           |           | 58.98050     | 46.849            | 13.25      | 0.00          | 0                | 250           |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 11.51  | Put        |           |           | 659.78050    | 734.149           | 13.25      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 11.35  | Call       |           |           | 80.99320     | 63.917            | 12.55      | 0.00          | 0                | 4,700         |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 11.35  | Put        |           |           | 521.79320    | 591.217           | 12.55      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 11.40  | Call       |           |           | 73.15650     | 57.907            | 12.77      | 0.00          | 0                | 3,300         |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 11.40  | Put        |           |           | 563.95650    | 635.207           | 12.77      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 11.47  | Call       |           |           | 63.64510     | 50.557            | 13.07      | 0.00          | 0                | 3,350         |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 11.47  | Put        |           |           | 624.44510    | 697.857           | 13.07      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 11.10  | Call       |           |           | 135.95430    | 108.204           | 11.55      | 0.00          | 0                | 1,550         |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 11.10  | Put        |           |           | 326.75430    | 385.504           | 11.55      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 11.11  | Call       |           |           | 133.14590    | 105.915           | 11.59      | 0.00          | 0                | 14,500        |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 11.11  | Put        |           |           | 333.94590    | 393.215           | 11.59      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 11.25  | Call       |           |           | 99.49640     | 78.705            | 12.15      | 0.00          | 0                | 100           |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 11.25  | Put        |           |           | 440.29640    | 506.005           | 12.15      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.93  | Call       |           |           | 193.65940    | 155.847           | 10.87      | 0.00          | 0                | 7,700         |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.93  | Put        |           |           | 214.45940    | 263.147           | 10.87      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.95  | Call       |           |           | 185.80780    | 149.299           | 10.95      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.95  | Put        |           |           | 226.60780    | 276.599           | 10.95      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 11.00  | Call       |           |           | 167.48360    | 134.094           | 11.15      | 0.00          | 0                | 10,000        |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 11.00  | Put        |           |           | 258.28360    | 311.394           | 11.15      | 0.00          | 0                | 402           |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.83  | Call       |           |           | 241.54440    | 192.969           | 10.47      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.83  | Put        |           |           | 162.34440    | 200.269           | 10.47      | 0.00          | 0                | 6,500         |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.84  | Call       |           |           | 236.22810    | 188.909           | 10.51      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.84  | Put        |           |           | 167.02810    | 206.209           | 10.51      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.87  | Call       |           |           | 220.76040    | 177.206           | 10.63      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.87  | Put        |           |           | 181.56040    | 224.506           | 10.63      | 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 | 15/09/2014 | Foreign Exchange Option | 10.71  | Call       |           |           | 311.62820    | 253.282           | 10.27      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.71  | Put        |           |           | 112.42820    | 140.582           | 10.27      | 0.00          | 0                | 20,159        |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.75  | Call       |           |           | 286.98080    | 231.271           | 10.30      | 0.00          | 0                | 1,050         |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.75  | Put        |           |           | 127.78080    | 158.571           | 10.30      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.82  | Call       |           |           | 0.00000      | 197.109           | 10.43      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.82  | Put        |           |           | 0.00000      | 194.409           | 10.43      | 1,749,679.20  | 9,000            | 9,000         |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.60  | Call       |           |           | 385.84300    | 320.656           | 10.16      | 0.00          | 0                | 600           |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.60  | Put        |           |           | 76.64300     | 97.956            | 10.16      | 0.00          | 0                | 9,000         |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.65  | Call       |           |           | 350.96020    | 288.795           | 10.21      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.65  | Put        |           |           | 91.76020     | 116.095           | 10.21      | 0.00          | 0                | 9,000         |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.67  | Call       |           |           | 337.53860    | 276.625           | 10.23      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.67  | Put        |           |           | 98.33860     | 123.925           | 10.23      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.56  | Call       |           |           | 415.07090    | 347.590           | 10.12      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.56  | Put        |           |           | 65.87090     | 84.890            | 10.12      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.57  | Call       |           |           | 407.65660    | 340.738           | 10.13      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.57  | Put        |           |           | 68.45660     | 88.038            | 10.13      | 0.00          | 0                | 4,000         |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.59  | Call       |           |           | 393.04190    | 327.269           | 10.15      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.59  | Put        |           |           | 73.84190     | 94.569            | 10.15      | 0.00          | 0                | 20,000        |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.51  | Call       |           |           | 453.18110    | 383.012           | 10.08      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.51  | Put        |           |           | 53.98110     | 70.312            | 10.08      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.52  | Call       |           |           | 445.42400    | 375.775           | 10.09      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.52  | Put        |           |           | 56.22400     | 73.075            | 10.09      | 0.00          | 0                | 4,700         |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.55  | Call       |           |           | 422.55550    | 354.521           | 10.11      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.55  | Put        |           |           | 63.35550     | 81.821            | 10.11      | 0.00          | 0                | 10,000        |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.40  | Call       |           |           | 542.64020    | 467.330           | 9.97       | 0.00          | 0                | 2,000         |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.40  | Put        |           |           | 33.44020     | 44.630            | 9.97       | 0.00          | 0                | 900           |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.48  | Call       |           |           | 476.84400    | 405.163           | 10.05      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.48  | Put        |           |           | 47.64400     | 62.463            | 10.05      | 0.00          | 0                | 4,000         |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.50  | Call       |           |           | 461.00420    | 390.321           | 10.07      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.50  | Put        |           |           | 51.80420     | 67.621            | 10.07      | 0.00          | 0                | 13,300        |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.30  | Call       |           |           | 631.77770    | 550.722           | 9.88       | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.30  | Put        |           |           | 22.57770     | 28.022            | 9.88       | 0.00          | 0                | 7,700         |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.31  | Call       |           |           | 622.48500    | 542.128           | 9.89       | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.31  | Put        |           |           | 23.28500     | 29.428            | 9.89       | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.38  | Call       |           |           | 559.65530    | 483.533           | 9.95       | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.38  | Put        |           |           | 30.45530     | 40.833            | 9.95       | 0.00          | 0                | 250           |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.23  | Call       |           |           | 697.40820    | 613.188           | 9.93       | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.23  | Put        |           |           | 18.20820     | 20.488            | 9.93       | 0.00          | 0                | 27,284        |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.25  | Call       |           |           | 678.56010    | 594.470           | 9.83       | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.25  | Put        |           |           | 19.36010     | 21.770            | 9.83       | 0.00          | 0                | 10,900        |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.29  | Call       |           |           | 641.09310    | 559.369           | 9.87       | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.29  | Put        |           |           | 21.89310     | 26.669            | 9.87       | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.19  | Call       |           |           | 735.31190    | 650.861           | 10.12      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.19  | Put        |           |           | 16.11190     | 18.160            | 10.12      | 0.00          | 0                | 6,220         |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.20  | Call       |           |           | 725.81190    | 641.415           | 10.08      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.20  | Put        |           |           | 16.61190     | 18.715            | 10.08      | 0.00          | 0                | 48,650        |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.21  | Call       |           |           | 716.32730    | 631.986           | 10.03      | 0.00          | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.21  | Put        |           |           | 17.12730     | 19.286            | 10.03      | 0.00          | 0                | 15,296        |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 9.90   | Call       |           |           | 1,015.94350  | 930.530           | 11.53      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 9.90   | Put        |           |           | 6.74350      | 7.830             | 11.53      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.00  | Call       |           |           | 918.27530    | 833.096           | 11.04      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.00  | Put        |           |           | 9.07530      | 10.396            | 11.04      | 0.00          | 0                | 72,800        |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.10  | Call       |           |           | 821.45780    | 736.600           | 10.56      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.10  | Put        |           |           | 12.25780     | 13.900            | 10.56      | 0.00          | 0                | 600           |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 9.30   | Call       |           |           | 1,610.65980  | 1,524.280         | 14.38      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 9.30   | Put        |           |           | 1.45980      | 1.580             | 14.38      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 9.60   | Call       |           |           | 1,312.21730  | 1,226.155         | 12.97      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 9.60   | Put        |           |           | 3.01730      | 3.455             | 12.97      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 9.78   | Call       |           |           | 1,133.97410  | 1,048.322         | 12.11      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 9.78   | Put        |           |           | 4.77410      | 5.622             | 12.11      | 0.00          | 0                | 920           |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 8.88   | Call       |           |           | 2,029.76240  | 1,943.263         | 16.36      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 8.88   | Put        |           |           | 0.56240      | 0.563             | 16.36      | 0.00          | 0                | 26,804        |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 8.90   | Call       |           |           | 2,009.78780  | 1,923.290         | 16.26      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 8.90   | Put        |           |           | 0.58780      | 0.590             | 16.26      | 0.00          | 0                | 15,296        |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 9.00   | Call       |           |           | 1,909.93410  | 1,823.451         | 15.79      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 9.00   | Put        |           |           | 0.73410      | 0.751             | 15.79      | 0.00          | 0                | 35,000        |
| \$ / R           | On | 22/09/2014 | Foreign Exchange Option | 10.74  | Call       |           |           | 312.20610    | 256.547           | 10.45      | 0.00          | 0                | 0             |
| \$ / R           | On | 22/09/2014 | Foreign Exchange Option | 10.74  | Put        |           |           | 129.80610    | 160.847           | 10.45      | 0.00          | 0                | 0             |
| \$ / R           | On | 22/09/2014 | Foreign Exchange Option | 10.50  | Call       |           |           | 479.62400    | 408.850           | 10.16      | 0.00          | 0                | 0             |
| \$ / R           | On | 22/09/2014 | Foreign Exchange Option | 10.50  | Put        |           |           | 57.22400     | 73.150            | 10.16      | 0.00          | 0                | 13,000        |
| \$ / R           | On | 22/09/2014 | Foreign Exchange Option | 10.54  | Call       |           |           | 448.97120    | 380.417           | 10.20      | 0.00          | 0                | 0             |
| \$ / R           | On | 22/09/2014 | Foreign Exchange Option | 10.54  | Put        |           |           | 66.57120     | 84.717            | 10.20      | 0.00          | 0                | 7,500         |
| \$ / R           | On | 26/09/2014 | Foreign Exchange Option | 10.80  | Call       |           |           | 288.18060    | 236.177           | 10.59      | 0.00          | 0                | 0             |
| \$ / R           | On | 26/09/2014 | Foreign Exchange Option | 10.80  | Put        |           |           | 158.18060    | 193.077           | 10.59      | 0.00          | 0                | 500           |
| \$ / R           | On | 26/09/2014 | Foreign Exchange Option | 13.10  | Call       |           |           | 6.67010      | 4.652             | 18.18      | 0.00          | 0                | 500           |
| \$ / R           | On | 26/09/2014 | Foreign Exchange Option | 13.10  | Put        |           |           | 2,176.67010  | 2,261.552         | 18.18      | 0.00          | 0                | 0             |
| \$ / R           | On | 29/09/2014 | Foreign Exchange Option | 10.96  | Put        |           |           | 241.02840    | 289.225           | 11.05      | 0.00          | 0                | 0             |
| \$ / R           | On | 29/09/2014 | Foreign Exchange Option | 8.30   | Call       |           |           | 2,635.88000  | 2,548.871         | 17.76      | 0.00          | 0                | 0             |
| \$ / R           | On | 29/09/2014 | Foreign Exchange Option | 8.30   | Put        |           |           | 0.18000      | 0.171             | 17.76      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 29/09/2014 | Foreign Exchange Option | 10.96  | Call       |           |           | 216.72840    | 177.925           | 11.05      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 08/10/2014 | Foreign Exchange Option | 10.74  | Call       |           |           | 355.44940    | 297.980           | 10.62      | 0.00          | 0                | 250           |
| \$ / R           | On | 08/10/2014 | Foreign Exchange Option | 10.74  | Put        |           |           | 142.64940    | 172.580           | 10.62      | 0.00          | 0                | 0             |
| \$ / R           | On | 29/10/2014 | Foreign Exchange Option | 10.80  | Call       |           |           | 375.54080    | 319.066           | 10.89      | 0.00          | 0                | 0             |
| \$ / R           | On | 29/10/2014 | Foreign Exchange Option | 10.80  | Put        |           |           | 180.94080    | 212.466           | 10.89      | 0.00          | 0                | 500           |
| \$ / R           | On | 29/10/2014 | Foreign Exchange Option | 11.25  | Call       |           |           | 189.06510    | 159.703           | 12.23      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 29/10/2014 | Foreign Exchange Option | 11.25  | Put        |           |           | 444.46510    | 503.103           | 12.23      | 0.00          | 0                | 0             |
| \$ / R           | On | 29/10/2014 | Foreign Exchange Option | 13.33  | Call       |           |           | 15.32250     | 11.308            | 18.31      | 0.00          | 0                | 500           |
| \$ / R           | On | 29/10/2014 | Foreign Exchange Option | 13.33  | Put        |           |           | 2,350.72250  | 2,434.708         | 18.31      | 0.00          | 0                | 0             |
| \$ / R           | On | 29/10/2014 | Foreign Exchange Option | 8.30   | Call       |           |           | 2,695.35590  | 2,607.334         | 17.60      | 0.00          | 0                | 0             |
| \$ / R           | On | 29/10/2014 | Foreign Exchange Option | 8.30   | Put        |           |           | 0.75590      | 0.734             | 17.60      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 04/11/2014 | Foreign Exchange Option | 11.91  | Call       |           |           | 84.51850     | 72.616            | 14.58      | 0.00          | 0                | 3,882         |
| \$ / R           | On | 04/11/2014 | Foreign Exchange Option | 11.91  | Put        |           |           | 988.01850    | 1,064.116         | 14.58      | 0.00          | 0                | 0             |
| \$ / R           | On | 04/11/2014 | Foreign Exchange Option | 10.16  | Call       |           |           | 878.24040    | 794.805           | 10.58      | 0.00          | 0                | 0             |
| \$ / R           | On | 04/11/2014 | Foreign Exchange Option | 10.16  | Put        |           |           | 31.74040     | 36.305            | 10.58      | 0.00          | 0                | 3,882         |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On | 25/11/2014 | Foreign Exchange Option | 10.80  | Call       |           |           | 441.65990    | 383.477           | 11.04      | 0.00          | 0                | 0             |
| \$ / R           | On | 25/11/2014 | Foreign Exchange Option | 10.80  | Put        |           |           | 193.15990    | 223.577           | 11.04      | 0.00          | 0                | 500           |
| \$ / R           | On | 25/11/2014 | Foreign Exchange Option | 13.61  | Call       |           |           | 29.35530     | 26.710            | 20.33      | 0.00          | 0                | 500           |
| \$ / R           | On | 25/11/2014 | Foreign Exchange Option | 13.61  | Put        |           |           | 2,590.85530  | 2,676.810         | 20.33      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/11/2014 | Foreign Exchange Option | 8.30   | Call       |           |           | 2,755.85730  | 2,667.256         | 17.07      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/11/2014 | Foreign Exchange Option | 8.30   | Put        |           |           | 1.45730      | 1.456             | 17.07      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 28/11/2014 | Foreign Exchange Option | 11.25  | Call       |           |           | 248.92070    | 214.879           | 12.19      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 28/11/2014 | Foreign Exchange Option | 11.25  | Put        |           |           | 444.52070    | 499.079           | 12.19      | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2014 | Foreign Exchange Option | 11.07  | Call       |           |           | 339.84030    | 296.386           | 11.62      | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2014 | Foreign Exchange Option | 11.07  | Put        |           |           | 329.44030    | 374.886           | 11.62      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.73  | Call       |           |           | 524.45910    | 461.871           | 11.00      | 0.00          | 0                | 6,524         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.73  | Put        |           |           | 172.05910    | 198.371           | 11.00      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.74  | Call       |           |           | 518.22730    | 456.118           | 11.02      | 0.00          | 0                | 3,900         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.74  | Put        |           |           | 175.82730    | 202.618           | 11.02      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.75  | Call       |           |           | 512.04650    | 450.421           | 11.03      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.52  | Put        |           |           | 104.48630    | 121.438           | 10.69      | 0.00          | 0                | 9,425         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.55  | Call       |           |           | 645.21400    | 574.504           | 10.73      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.55  | Put        |           |           | 112.81400    | 131.004           | 10.73      | 0.00          | 0                | 900           |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.63  | Call       |           |           | 589.55440    | 522.322           | 10.85      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.63  | Put        |           |           | 137.15440    | 158.822           | 10.85      | 0.00          | 0                | 2,359         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.70  | Call       |           |           | 543.45670    | 479.447           | 10.96      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.44  | Put        |           |           | 87.44880     | 98.791            | 10.60      | 0.00          | 0                | 2,491         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.45  | Call       |           |           | 721.71540    | 644.418           | 10.58      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.45  | Put        |           |           | 89.31540     | 100.919           | 10.58      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.50  | Call       |           |           | 681.57330    | 608.818           | 10.66      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.50  | Put        |           |           | 99.17330     | 115.319           | 10.66      | 0.00          | 0                | 22,500        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.52  | Call       |           |           | 666.88630    | 594.938           | 10.69      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.35  | Put        |           |           | 72.06030     | 81.247            | 10.72      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.36  | Call       |           |           | 796.04980    | 716.560           | 10.71      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.36  | Put        |           |           | 73.64980     | 83.060            | 10.71      | 0.00          | 0                | 2,490         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.38  | Call       |           |           | 779.31370    | 700.282           | 10.68      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.38  | Put        |           |           | 76.91370     | 86.782            | 10.68      | 0.00          | 0                | 500           |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.44  | Call       |           |           | 729.84880    | 652.291           | 10.60      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.10  | Put        |           |           | 40.79000     | 45.591            | 11.05      | 0.00          | 0                | 6,581         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.30  | Call       |           |           | 846.94560    | 766.178           | 10.79      | 0.00          | 0                | 1,130         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.30  | Put        |           |           | 64.54560     | 72.678            | 10.79      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.34  | Call       |           |           | 812.90160    | 732.969           | 10.73      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.34  | Put        |           |           | 70.50160     | 79.469            | 10.73      | 0.00          | 0                | 2,490         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.35  | Call       |           |           | 804.46030    | 724.747           | 10.72      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 9.88   | Put        |           |           | 25.17520     | 26.734            | 11.39      | 0.00          | 0                | 79,241        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.00  | Call       |           |           | 1,114.47250  | 1,029.176         | 11.19      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.00  | Put        |           |           | 32.07250     | 35.676            | 11.19      | 0.00          | 0                | 46,500        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.05  | Call       |           |           | 1,068.60240  | 983.870           | 11.12      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.05  | Put        |           |           | 36.20240     | 40.370            | 11.12      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.10  | Call       |           |           | 1,023.19000  | 939.091           | 11.05      | 0.00          | 0                | 1,260         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 9.56   | Put        |           |           | 14.73980     | 15.378            | 12.53      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 9.60   | Call       |           |           | 1,498.14460  | 1,409.961         | 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 |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 9.60   | Put        |           |           | 15.74460     | 16.461            | 12.39      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 9.78   | Call       |           |           | 1,323.65540  | 1,235.941         | 11.75      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 9.78   | Put        |           |           | 21.25540     | 22.441            | 11.75      | 0.00          | 0                | 41,000        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 9.88   | Call       |           |           | 1,227.57520  | 1,140.234         | 11.39      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 9.09   | Put        |           |           | 6.90760      | 7.055             | 14.20      | 0.00          | 0                | 1,402         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 9.44   | Call       |           |           | 1,654.51210  | 1,566.062         | 12.95      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 9.44   | Put        |           |           | 12.11210     | 12.562            | 12.95      | 0.00          | 0                | 11,976        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 9.50   | Call       |           |           | 1,595.75760  | 1,507.395         | 12.74      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 9.50   | Put        |           |           | 13.35760     | 13.895            | 12.74      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 9.56   | Call       |           |           | 1,537.13980  | 1,448.878         | 12.53      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 8.55   | Call       |           |           | 2,535.26840  | 2,446.393         | 16.06      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 8.55   | Put        |           |           | 2.86840      | 2.893             | 16.06      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 9.00   | Call       |           |           | 2,088.39180  | 1,999.598         | 14.52      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 9.00   | Put        |           |           | 5.99180      | 6.098             | 14.52      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 9.09   | Call       |           |           | 1,999.30760  | 1,910.555         | 14.20      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 14.84  | Put        |           |           | 3,779.68490  | 3,865.022         | 23.36      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 8.00   | Call       |           |           | 3,083.53940  | 2,994.634         | 17.90      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 8.00   | Put        |           |           | 1.13940      | 1.134             | 17.90      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 8.45   | Call       |           |           | 2,634.82720  | 2,545.941         | 16.40      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 8.45   | Put        |           |           | 2.42720      | 2.441             | 16.40      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 14.20  | Put        |           |           | 3,155.30150  | 3,240.346         | 22.89      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 8.50   | Call       |           |           | 2,585.03860  | 2,496.157         | 16.23      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 8.50   | Put        |           |           | 2.63860      | 2.657             | 16.23      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 14.23  | Call       |           |           | 37.65470     | 33.790            | 23.03      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 14.23  | Put        |           |           | 3,185.25470  | 3,270.290         | 23.03      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 14.84  | Call       |           |           | 22.08490     | 18.522            | 23.36      | 0.00          | 0                | 900           |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 13.24  | Put        |           |           | 2,200.51590  | 2,285.381         | 18.41      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 13.26  | Call       |           |           | 42.52910     | 38.689            | 18.50      | 0.00          | 0                | 79,241        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 13.26  | Put        |           |           | 2,220.12910  | 2,305.189         | 18.50      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 13.60  | Call       |           |           | 39.86990     | 36.100            | 20.09      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 13.60  | Put        |           |           | 2,557.46990  | 2,642.600         | 20.09      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 14.20  | Call       |           |           | 37.70150     | 33.846            | 22.89      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 12.50  | Put        |           |           | 1,493.46330  | 1,573.234         | 16.08      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 13.00  | Call       |           |           | 50.79380     | 45.076            | 17.61      | 0.00          | 0                | 36,002        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 13.00  | Put        |           |           | 1,968.39380  | 2,051.576         | 17.61      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 13.06  | Call       |           |           | 48.62950     | 43.206            | 17.79      | 0.00          | 0                | 7,471         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 13.06  | Put        |           |           | 2,026.22950  | 2,109.706         | 17.79      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 13.24  | Call       |           |           | 42.91590     | 38.882            | 18.41      | 0.00          | 0                | 41,000        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 12.10  | Put        |           |           | 1,127.47910  | 1,202.749         | 14.85      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 12.29  | Call       |           |           | 91.67960     | 80.407            | 15.43      | 0.00          | 0                | 1,402         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 12.29  | Put        |           |           | 1,299.27960  | 1,376.907         | 15.43      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 12.30  | Call       |           |           | 90.83070     | 79.674            | 15.46      | 0.00          | 0                | 1,130         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 12.30  | Put        |           |           | 1,308.43070  | 1,386.174         | 15.46      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 12.50  | Call       |           |           | 75.86330     | 66.734            | 16.08      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.63  | Put        |           |           | 726.00530    | 791.986           | 13.35      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 12.00  | Call       |           |           | 121.19720    | 105.998           | 14.53      | 0.00          | 0                | 28,500        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 12.00  | Put        |           |           | 1,038.79720  | 1,112.498         | 14.53      | 0.00          | 0                | 0             |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 12.01  | Call       |           |           | 119.99880    | 104.965           | 14.56      | 0.00          | 0                | 500           |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 12.01  | Put        |           |           | 1,047.59880  | 1,121.465         | 14.56      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 12.10  | Call       |           |           | 109.87910    | 96.249            | 14.85      | 0.00          | 0                | 7,841         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.50  | Put        |           |           | 624.18330    | 686.199           | 12.94      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.55  | Call       |           |           | 195.11740    | 169.782           | 13.09      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.55  | Put        |           |           | 662.71740    | 726.281           | 13.09      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.61  | Call       |           |           | 182.35350    | 158.918           | 13.28      | 0.00          | 0                | 9,425         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.61  | Put        |           |           | 709.95350    | 775.418           | 13.28      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.63  | Call       |           |           | 178.40530    | 155.486           | 13.35      | 0.00          | 0                | 1,000         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.10  | Put        |           |           | 347.64790    | 394.352           | 11.71      | 0.00          | 0                | 4,505         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.11  | Call       |           |           | 326.15570    | 284.401           | 11.74      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.11  | Put        |           |           | 353.75570    | 400.901           | 11.74      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.20  | Call       |           |           | 293.16850    | 255.279           | 12.02      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.20  | Put        |           |           | 410.76850    | 461.779           | 12.02      | 0.00          | 0                | 250           |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.50  | Call       |           |           | 206.58330    | 179.700           | 12.94      | 0.00          | 0                | 350           |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.93  | Put        |           |           | 257.11730    | 293.302           | 11.30      | 0.00          | 0                | 79,241        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.96  | Call       |           |           | 394.02610    | 342.817           | 11.35      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.96  | Put        |           |           | 271.62610    | 309.317           | 11.35      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.00  | Call       |           |           | 374.06840    | 324.864           | 11.41      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.00  | Put        |           |           | 291.66840    | 331.364           | 11.41      | 0.00          | 0                | 35,000        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.10  | Call       |           |           | 330.04790    | 287.852           | 11.71      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.75  | Put        |           |           | 179.64650    | 206.921           | 11.03      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.82  | Call       |           |           | 470.21400    | 412.007           | 11.14      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.82  | Put        |           |           | 207.81400    | 238.507           | 11.14      | 0.00          | 0                | 41,000        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.86  | Call       |           |           | 447.43200    | 391.210           | 11.20      | 0.00          | 0                | 1,000         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.86  | Put        |           |           | 225.03200    | 257.710           | 11.20      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.93  | Call       |           |           | 409.51730    | 356.802           | 11.30      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.70  | Put        |           |           | 161.05670    | 185.947           | 10.96      | 0.00          | 0                | 2,902         |
| \$ / R           | On | 15/12/2014 | Foreign Exchange Option | 13.80  | Call       |           |           | 40.74710     | 36.851            | 21.00      | 0.00          | 0                | 500           |
| \$ / R           | On | 15/12/2014 | Foreign Exchange Option | 13.80  | Put        |           |           | 2,752.34710  | 2,837.451         | 21.00      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/12/2014 | Foreign Exchange Option | 10.80  | Call       |           |           | 488.19930    | 428.832           | 11.09      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/12/2014 | Foreign Exchange Option | 10.80  | Put        |           |           | 199.79930    | 229.432           | 11.09      | 0.00          | 0                | 500           |
| \$ / R           | On | 23/12/2014 | Foreign Exchange Option | 8.30   | Call       |           |           | 2,806.56100  | 2,717.464         | 16.77      | 0.00          | 0                | 0             |
| \$ / R           | On | 23/12/2014 | Foreign Exchange Option | 8.30   | Put        |           |           | 2.26100      | 2.264             | 16.77      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 23/12/2014 | Foreign Exchange Option | 11.20  | Call       |           |           | 313.86440    | 274.950           | 11.97      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 23/12/2014 | Foreign Exchange Option | 11.20  | Put        |           |           | 409.56440    | 459.750           | 11.97      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/01/2015 | Foreign Exchange Option | 11.20  | Call       |           |           | 386.43770    | 343.882           | 11.98      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 28/01/2015 | Foreign Exchange Option | 11.20  | Put        |           |           | 409.93770    | 457.482           | 11.98      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/01/2015 | Foreign Exchange Option | 14.27  | Call       |           |           | 62.96840     | 60.744            | 22.42      | 0.00          | 0                | 300           |
| \$ / R           | On | 28/01/2015 | Foreign Exchange Option | 14.27  | Put        |           |           | 3,156.46840  | 3,244.343         | 22.42      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/01/2015 | Foreign Exchange Option | 8.30   | Call       |           |           | 2,880.10500  | 2,789.963         | 16.38      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/01/2015 | Foreign Exchange Option | 8.30   | Put        |           |           | 3.60500      | 3.563             | 16.38      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 28/01/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 588.12350    | 526.209           | 11.20      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/01/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 211.62350    | 239.809           | 11.20      | 0.00          | 0                | 300           |
| \$ / R           | On | 25/02/2015 | Foreign Exchange Option | 14.50  | Call       |           |           | 78.65050     | 76.149            | 22.83      | 0.00          | 0                | 300           |
| \$ / R           | On | 25/02/2015 | Foreign Exchange Option | 14.50  | Put        |           |           | 3,345.75050  | 3,434.149         | 22.83      | 0.00          | 0                | 0             |
| \$ / R           | On | 25/02/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 651.68590    | 589.281           | 11.32      | 0.00          | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On | 25/02/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 218.78590    | 247.281           | 11.32      | 0.00          | 0                | 300           |
| \$ / R           | On | 26/02/2015 | Foreign Exchange Option | 8.30   | Call       |           |           | 2,939.49520  | 2,848.631         | 16.09      | 0.00          | 0                | 0             |
| \$ / R           | On | 26/02/2015 | Foreign Exchange Option | 8.30   | Put        |           |           | 4.59520      | 4.631             | 16.09      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 26/02/2015 | Foreign Exchange Option | 11.15  | Call       |           |           | 467.73810    | 419.660           | 11.90      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 26/02/2015 | Foreign Exchange Option | 11.15  | Put        |           |           | 382.83810    | 425.660           | 11.90      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.32  | Call       |           |           | 1,050.15940  | 967.951           | 11.24      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.32  | Put        |           |           | 98.95940     | 108.251           | 11.24      | 0.00          | 0                | 24,155        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.50  | Call       |           |           | 905.68310    | 827.697           | 11.14      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.50  | Put        |           |           | 134.48310    | 147.997           | 11.14      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.75  | Call       |           |           | 724.10260    | 657.708           | 11.23      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 8.00   | Put        |           |           | 3.80300      | 3.782             | 16.93      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 9.00   | Call       |           |           | 2,282.19440  | 2,191.302         | 13.57      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 9.00   | Put        |           |           | 10.99440     | 11.602            | 13.57      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 9.50   | Put        |           |           | 25.74690     | 27.200            | 12.56      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 14.20  | Call       |           |           | 88.18170     | 85.520            | 21.03      | 0.00          | 0                | 46,165        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 14.20  | Put        |           |           | 3,016.98170  | 3,105.820         | 21.03      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 12.61  | Call       |           |           | 157.87590    | 145.675           | 15.60      | 0.00          | 0                | 23,800        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 12.61  | Put        |           |           | 1,496.67590  | 1,575.975         | 15.60      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 8.00   | Call       |           |           | 3,275.00300  | 3,183.482         | 16.93      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 13.00  | Put        |           |           | 1,851.35440  | 1,934.297         | 16.57      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 13.05  | Call       |           |           | 118.86710    | 110.687           | 16.69      | 0.00          | 0                | 24,155        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 13.05  | Put        |           |           | 1,897.66710  | 1,980.987         | 16.69      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.01  | Call       |           |           | 574.70760    | 519.391           | 11.70      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.01  | Put        |           |           | 313.50760    | 349.691           | 11.70      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 9.50   | Call       |           |           | 1,796.94690  | 1,706.900         | 12.56      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.50  | Put        |           |           | 599.85330    | 656.554           | 12.79      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 12.00  | Call       |           |           | 246.12310    | 224.842           | 14.06      | 0.00          | 0                | 10,000        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 12.00  | Put        |           |           | 974.92310    | 1,045.141         | 14.06      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.90  | Call       |           |           | 634.56150    | 574.492           | 11.50      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.90  | Put        |           |           | 263.36150    | 294.792           | 11.50      | 0.00          | 0                | 46,165        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 13.00  | Call       |           |           | 122.55440    | 113.997           | 16.57      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.99  | Put        |           |           | 304.03020    | 339.347           | 11.66      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.00  | Call       |           |           | 579.94720    | 524.197           | 11.68      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.00  | Put        |           |           | 308.74720    | 344.497           | 11.68      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.51  | Call       |           |           | 897.91600    | 820.190           | 11.13      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.51  | Put        |           |           | 136.71600    | 150.490           | 11.13      | 0.00          | 0                | 23,800        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.50  | Call       |           |           | 371.05330    | 336.254           | 12.79      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.75  | Put        |           |           | 202.90260    | 228.008           | 11.23      | 0.00          | 0                | 10,000        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.79  | Call       |           |           | 699.32400    | 634.587           | 11.31      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.79  | Put        |           |           | 218.12400    | 244.887           | 11.31      | 0.00          | 0                | 1,112         |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.10  | Call       |           |           | 1,238.50830  | 1,151.270         | 11.36      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.10  | Put        |           |           | 67.30830     | 71.570            | 11.36      | 0.00          | 0                | 69,965        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.99  | Call       |           |           | 585.23020    | 529.047           | 11.66      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/03/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 716.89420    | 653.393           | 11.37      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/03/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 223.59420    | 251.893           | 11.37      | 0.00          | 0                | 300           |
| \$ / R           | On | 27/03/2015 | Foreign Exchange Option | 14.85  | Call       |           |           | 83.46350     | 74.326            | 22.43      | 0.00          | 0                | 300           |
| \$ / R           | On | 27/03/2015 | Foreign Exchange Option | 14.85  | Put        |           |           | 3,640.16350  | 3,722.826         | 22.43      | 0.00          | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On | 28/04/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 789.39830    | 723.208           | 11.45      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/04/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 229.69830    | 256.608           | 11.45      | 0.00          | 0                | 300           |
| \$ / R           | On | 28/04/2015 | Foreign Exchange Option | 15.15  | Call       |           |           | 87.34630     | 81.356            | 22.39      | 0.00          | 0                | 300           |
| \$ / R           | On | 28/04/2015 | Foreign Exchange Option | 15.15  | Put        |           |           | 3,877.64630  | 3,964.756         | 22.39      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/05/2015 | Foreign Exchange Option | 15.48  | Call       |           |           | 86.48830     | 82.183            | 22.24      | 0.00          | 0                | 300           |
| \$ / R           | On | 27/05/2015 | Foreign Exchange Option | 15.48  | Put        |           |           | 4,145.48830  | 4,235.583         | 22.24      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/05/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 858.97710    | 786.789           | 11.52      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/05/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 237.97710    | 260.189           | 11.52      | 0.00          | 0                | 300           |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.80  | Call       |           |           | 442.08530    | 406.321           | 13.51      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.80  | Put        |           |           | 787.28530    | 846.521           | 13.51      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.81  | Call       |           |           | 439.15520    | 403.663           | 13.53      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.81  | Put        |           |           | 794.35520    | 853.863           | 13.53      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.79  | Call       |           |           | 445.03860    | 409.004           | 13.49      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.79  | Put        |           |           | 780.23860    | 839.204           | 13.49      | 0.00          | 0                | 0             |
| \$ / R           | On | 26/06/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 930.41270    | 852.778           | 11.61      | 0.00          | 0                | 0             |
| \$ / R           | On | 26/06/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 246.01270    | 264.078           | 11.61      | 0.00          | 0                | 300           |
| \$ / R           | On | 26/06/2015 | Foreign Exchange Option | 15.88  | Call       |           |           | 88.38260     | 79.267            | 22.07      | 0.00          | 0                | 300           |
| \$ / R           | On | 26/06/2015 | Foreign Exchange Option | 15.88  | Put        |           |           | 4,483.98260  | 4,570.567         | 22.07      | 0.00          | 0                | 0             |
| \$ / R           | On | 29/07/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 1,007.31610  | 929.970           | 11.80      | 0.00          | 0                | 0             |
| \$ / R           | On | 29/07/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 253.41610    | 272.170           | 11.80      | 0.00          | 0                | 300           |
| \$ / R           | On | 29/07/2015 | Foreign Exchange Option | 16.15  | Call       |           |           | 92.23850     | 86.355            | 22.00      | 0.00          | 0                | 300           |
| \$ / R           | On | 29/07/2015 | Foreign Exchange Option | 16.15  | Put        |           |           | 4,688.33850  | 4,778.555         | 22.00      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/08/2015 | Foreign Exchange Option | 16.50  | Call       |           |           | 91.51490     | 82.995            | 21.74      | 0.00          | 0                | 300           |
| \$ / R           | On | 27/08/2015 | Foreign Exchange Option | 16.50  | Put        |           |           | 4,976.71490  | 5,064.095         | 21.74      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/08/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 1,076.22990  | 998.886           | 11.99      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/08/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 261.42990    | 279.986           | 11.99      | 0.00          | 0                | 300           |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 11.50  | Call       |           |           | 734.99270    | 682.695           | 13.06      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 11.50  | Put        |           |           | 582.39270    | 625.895           | 13.06      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 11.51  | Call       |           |           | 730.73460    | 678.733           | 13.08      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 11.51  | Put        |           |           | 588.13460    | 631.933           | 13.08      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 13.06  | Call       |           |           | 326.21490    | 306.706           | 16.06      | 0.00          | 0                | 18,946        |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 13.06  | Put        |           |           | 1,733.61490  | 1,809.906         | 16.06      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 10.56  | Call       |           |           | 1,289.16630  | 1,205.967         | 11.99      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 10.56  | Put        |           |           | 196.56630    | 209.167           | 11.99      | 0.00          | 0                | 18,946        |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 11.49  | Call       |           |           | 739.27670    | 686.683           | 13.05      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 11.49  | Put        |           |           | 576.67670    | 619.883           | 13.05      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/09/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 1,150.34280  | 1,072.194         | 12.13      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/09/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 268.34280    | 285.894           | 12.13      | 0.00          | 0                | 300           |
| \$ / R           | On | 28/09/2015 | Foreign Exchange Option | 16.80  | Call       |           |           | 91.59310     | 88.016            | 21.72      | 0.00          | 0                | 300           |
| \$ / R           | On | 28/09/2015 | Foreign Exchange Option | 16.80  | Put        |           |           | 5,209.59310  | 5,301.716         | 21.72      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/10/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 1,219.03820  | 1,140.770         | 12.25      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/10/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 273.93820    | 291.270           | 12.25      | 0.00          | 0                | 300           |
| \$ / R           | On | 28/10/2015 | Foreign Exchange Option | 16.98  | Call       |           |           | 100.08870    | 91.606            | 21.41      | 0.00          | 0                | 300           |
| \$ / R           | On | 28/10/2015 | Foreign Exchange Option | 16.98  | Put        |           |           | 5,334.98870  | 5,422.106         | 21.41      | 0.00          | 0                | 0             |
| \$ / R           | On | 25/11/2015 | Foreign Exchange Option | 17.45  | Call       |           |           | 90.23150     | 82.678            | 21.22      | 0.00          | 0                | 300           |
| \$ / R           | On | 25/11/2015 | Foreign Exchange Option | 17.45  | Put        |           |           | 5,736.33150  | 5,824.178         | 21.22      | 0.00          | 0                | 0             |
| \$ / R           | On | 25/11/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 1,282.70480  | 1,203.549         | 12.34      | 0.00          | 0                | 0             |

| Contract Details                |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value         | Contracts Traded | Open Interest    |
|---------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|-----------------------|------------------|------------------|
| \$ / R                          | On | 25/11/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 278.80480    | 295.050           | 12.34      | 0.00                  | 0                | 300              |
| \$ / R                          | On | 14/12/2015 | Foreign Exchange Option | 9.15   | Call       |           |           | 2,742.46300  | 2,645.971         | 13.72      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 14/12/2015 | Foreign Exchange Option | 9.15   | Put        |           |           | 48.56300     | 47.471            | 13.72      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 14/12/2015 | Foreign Exchange Option | 9.20   | Call       |           |           | 2,694.57470  | 2,598.039         | 13.60      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 14/12/2015 | Foreign Exchange Option | 9.20   | Put        |           |           | 50.67470     | 49.539            | 13.60      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 14/12/2015 | Foreign Exchange Option | 9.25   | Call       |           |           | 2,646.77230  | 2,550.196         | 13.49      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 14/12/2015 | Foreign Exchange Option | 9.25   | Put        |           |           | 52.87230     | 51.696            | 13.49      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 14/12/2015 | Foreign Exchange Option | 11.00  | Call       |           |           | 1,192.07060  | 1,117.848         | 12.50      | 0.00                  | 0                | 500              |
| \$ / R                          | On | 14/12/2015 | Foreign Exchange Option | 11.00  | Put        |           |           | 348.17060    | 369.348           | 12.50      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 21/12/2015 | Foreign Exchange Option | 11.14  | Call       |           |           | 1,120.74490  | 1,050.983         | 12.63      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 21/12/2015 | Foreign Exchange Option | 11.14  | Put        |           |           | 402.14490    | 427.683           | 12.63      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 21/12/2015 | Foreign Exchange Option | 17.87  | Call       |           |           | 83.05490     | 80.191            | 21.28      | 0.00                  | 0                | 300              |
| \$ / R                          | On | 21/12/2015 | Foreign Exchange Option | 17.87  | Put        |           |           | 6,094.45490  | 6,186.891         | 21.28      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 21/12/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 1,340.10500  | 1,261.309         | 12.41      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 21/12/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 281.50500    | 298.009           | 12.41      | 0.00                  | 0                | 300              |
| <b>Total \$ / R Option</b>      |    |            |                         |        |            |           |           |              |                   |            | <b>3,102,180.60</b>   | <b>19,000</b>    | <b>1,741,471</b> |
| <b>Total \$ / R</b>             |    |            |                         |        |            |           |           |              |                   |            | <b>385,155,021.90</b> | <b>54,099</b>    | <b>2,637,418</b> |
| \$ / R MAXI                     | On | 15/09/2014 | Foreign Exchange Future |        |            | 10.82270  |           | 10.90920     |                   |            | 616,893.90            | 57               | 929              |
| \$ / R MAXI                     | On | 12/12/2014 | Foreign Exchange Future |        |            | 10.99350  |           | 11.08240     |                   |            | 0.00                  | 0                | 22               |
| \$ / R MAXI                     | On | 16/03/2015 | Foreign Exchange Future |        |            | 11.17970  |           | 11.27120     |                   |            | 0.00                  | 0                | 0                |
| <b>Total \$ / R MAXI Future</b> |    |            |                         |        |            |           |           |              |                   |            | <b>616,893.90</b>     | <b>57</b>        | <b>951</b>       |
| \$ / R MAXI                     | On | 15/09/2014 | Foreign Exchange Option | 10.65  | Put        |           |           | 9,176.02010  | 11,609.549        | 10.21      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 15/09/2014 | Foreign Exchange Option | 10.66  | Call       |           |           | 34,421.09010 | 28,266.902        | 10.22      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 15/09/2014 | Foreign Exchange Option | 10.66  | Put        |           |           | 9,501.09010  | 11,996.902        | 10.22      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 15/09/2014 | Foreign Exchange Option | 10.64  | Call       |           |           | 35,778.75490 | 29,500.429        | 10.20      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 15/09/2014 | Foreign Exchange Option | 10.64  | Put        |           |           | 8,858.75490  | 11,230.429        | 10.20      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 15/09/2014 | Foreign Exchange Option | 10.65  | Call       |           |           | 35,096.02010 | 28,879.549        | 10.21      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 12/12/2014 | Foreign Exchange Option | 11.34  | Call       |           |           | 24,856.60290 | 21,626.536        | 12.45      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 12/12/2014 | Foreign Exchange Option | 11.34  | Put        |           |           | 50,616.60290 | 56,276.537        | 12.45      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 12/12/2014 | Foreign Exchange Option | 11.35  | Call       |           |           | 24,567.83680 | 21,374.683        | 12.48      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 12/12/2014 | Foreign Exchange Option | 11.35  | Put        |           |           | 51,327.83680 | 57,024.683        | 12.48      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 12/12/2014 | Foreign Exchange Option | 11.36  | Call       |           |           | 24,282.44190 | 21,125.881        | 12.51      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 12/12/2014 | Foreign Exchange Option | 11.36  | Put        |           |           | 52,042.44190 | 57,775.881        | 12.51      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 12/12/2014 | Foreign Exchange Option | 10.72  | Call       |           |           | 53,071.85460 | 46,767.765        | 10.99      | 0.00                  | 0                | 200              |
| \$ / R MAXI                     | On | 12/12/2014 | Foreign Exchange Option | 10.72  | Put        |           |           | 16,831.85460 | 19,417.764        | 10.99      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 16/03/2015 | Foreign Exchange Option | 11.11  | Put        |           |           | 36,318.15780 | 40,376.868        | 11.88      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 16/03/2015 | Foreign Exchange Option | 11.09  | Call       |           |           | 53,412.58180 | 48,234.580        | 11.84      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 16/03/2015 | Foreign Exchange Option | 11.09  | Put        |           |           | 35,292.58180 | 39,264.580        | 11.84      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 16/03/2015 | Foreign Exchange Option | 11.10  | Call       |           |           | 52,923.44620 | 47,788.639        | 11.86      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 16/03/2015 | Foreign Exchange Option | 11.10  | Put        |           |           | 35,803.44620 | 39,818.639        | 11.86      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 16/03/2015 | Foreign Exchange Option | 11.11  | Call       |           |           | 52,438.15780 | 47,346.868        | 11.88      | 0.00                  | 0                | 0                |
| <b>Total \$ / R MAXI Option</b> |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>200</b>       |

| Contract Details          |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value        | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| <b>Total \$ / R MAXI</b>  |    |            |                         |        |            |           |           |              |                   |            | <b>616,893.90</b>    | <b>57</b>        | <b>1,151</b>  |
| £ / R                     | On | 15/09/2014 | Foreign Exchange Future |        |            | 18.51430  |           | 18.66860     |                   |            | 5,572,804.30         | 301              | 41,705        |
| £ / R                     | On | 12/12/2014 | Foreign Exchange Future |        |            | 18.78870  |           | 18.94660     |                   |            | 4,697,175.00         | 250              | 9,861         |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Future |        |            | 18.91960  |           | 19.07900     |                   |            | 0.00                 | 0                | 0             |
| £ / R                     | On | 16/03/2015 | Foreign Exchange Future |        |            | 19.07980  |           | 19.24100     |                   |            | 0.00                 | 0                | 250           |
| £ / R                     | On | 12/06/2015 | Foreign Exchange Future |        |            | 19.35450  |           | 19.52020     |                   |            | 0.00                 | 0                | 0             |
| <b>Total £ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            | <b>10,269,979.30</b> | <b>551</b>       | <b>51,816</b> |
| £ / R                     | On | 15/09/2014 | Foreign Exchange Option | 17.60  | Call       |           |           | 1,099.16520  | 946.463           | 8.97       | 0.00                 | 0                | 0             |
| £ / R                     | On | 15/09/2014 | Foreign Exchange Option | 19.01  | Call       |           |           | 221.50280    | 166.964           | 11.13      | 0.00                 | 0                | 2,750         |
| £ / R                     | On | 15/09/2014 | Foreign Exchange Option | 16.84  | Put        |           |           | 15.38490     | 15.453            | 12.46      | 0.00                 | 0                | 0             |
| £ / R                     | On | 15/09/2014 | Foreign Exchange Option | 16.86  | Call       |           |           | 1,824.21950  | 1,669.998         | 12.36      | 0.00                 | 0                | 0             |
| £ / R                     | On | 15/09/2014 | Foreign Exchange Option | 16.86  | Put        |           |           | 15.61950     | 15.698            | 12.36      | 0.00                 | 0                | 0             |
| £ / R                     | On | 15/09/2014 | Foreign Exchange Option | 17.20  | Call       |           |           | 1,489.23100  | 1,335.331         | 10.81      | 0.00                 | 0                | 0             |
| £ / R                     | On | 15/09/2014 | Foreign Exchange Option | 17.20  | Put        |           |           | 20.63100     | 21.031            | 10.81      | 0.00                 | 0                | 15,000        |
| £ / R                     | On | 15/09/2014 | Foreign Exchange Option | 19.48  | Call       |           |           | 118.80430    | 85.689            | 11.95      | 0.00                 | 0                | 1,700         |
| £ / R                     | On | 15/09/2014 | Foreign Exchange Option | 17.60  | Put        |           |           | 30.56520     | 32.163            | 8.97       | 0.00                 | 0                | 1,700         |
| £ / R                     | On | 15/09/2014 | Foreign Exchange Option | 17.65  | Call       |           |           | 1,050.91240  | 902.777           | 9.04       | 0.00                 | 0                | 0             |
| £ / R                     | On | 15/09/2014 | Foreign Exchange Option | 17.65  | Put        |           |           | 32.31240     | 38.477            | 9.04       | 0.00                 | 0                | 2,750         |
| £ / R                     | On | 15/09/2014 | Foreign Exchange Option | 16.85  | Call       |           |           | 1,834.10180  | 1,679.875         | 12.41      | 0.00                 | 0                | 0             |
| £ / R                     | On | 15/09/2014 | Foreign Exchange Option | 16.85  | Put        |           |           | 15.50180     | 15.575            | 12.41      | 0.00                 | 0                | 0             |
| £ / R                     | On | 15/09/2014 | Foreign Exchange Option | 18.56  | Put        |           |           | 286.51030    | 355.509           | 10.33      | 0.00                 | 0                | 0             |
| £ / R                     | On | 15/09/2014 | Foreign Exchange Option | 19.01  | Put        |           |           | 562.90280    | 662.664           | 11.13      | 0.00                 | 0                | 0             |
| £ / R                     | On | 15/09/2014 | Foreign Exchange Option | 19.44  | Call       |           |           | 125.29990    | 90.846            | 11.89      | 0.00                 | 0                | 21,200        |
| £ / R                     | On | 15/09/2014 | Foreign Exchange Option | 19.44  | Put        |           |           | 896.69990    | 1,016.546         | 11.89      | 0.00                 | 0                | 0             |
| £ / R                     | On | 15/09/2014 | Foreign Exchange Option | 17.35  | Call       |           |           | 1,342.27690  | 1,188.668         | 10.12      | 0.00                 | 0                | 0             |
| £ / R                     | On | 15/09/2014 | Foreign Exchange Option | 17.35  | Put        |           |           | 23.67690     | 24.368            | 10.12      | 0.00                 | 0                | 3,200         |
| £ / R                     | On | 15/09/2014 | Foreign Exchange Option | 16.50  | Put        |           |           | 8.38840      | 9.803             | 13.54      | 0.00                 | 0                | 11,200        |
| £ / R                     | On | 15/09/2014 | Foreign Exchange Option | 16.84  | Call       |           |           | 1,843.98490  | 1,689.753         | 12.46      | 0.00                 | 0                | 0             |
| £ / R                     | On | 15/09/2014 | Foreign Exchange Option | 19.48  | Put        |           |           | 930.20430    | 1,051.389         | 11.95      | 0.00                 | 0                | 0             |
| £ / R                     | On | 15/09/2014 | Foreign Exchange Option | 19.70  | Call       |           |           | 86.87870     | 61.858            | 12.29      | 0.00                 | 0                | 20,000        |
| £ / R                     | On | 15/09/2014 | Foreign Exchange Option | 19.70  | Put        |           |           | 1,118.27870  | 1,247.558         | 12.29      | 0.00                 | 0                | 0             |
| £ / R                     | On | 15/09/2014 | Foreign Exchange Option | 18.56  | Call       |           |           | 395.11030    | 309.809           | 10.33      | 0.00                 | 0                | 0             |
| £ / R                     | On | 15/09/2014 | Foreign Exchange Option | 12.74  | Call       |           |           | 5,928.61550  | 5,774.317         | 22.12      | 0.00                 | 0                | 0             |
| £ / R                     | On | 15/09/2014 | Foreign Exchange Option | 12.74  | Put        |           |           | 0.01550      | 0.017             | 22.12      | 0.00                 | 0                | 0             |
| £ / R                     | On | 15/09/2014 | Foreign Exchange Option | 16.50  | Call       |           |           | 2,176.98840  | 2,024.103         | 13.54      | 0.00                 | 0                | 0             |
| £ / R                     | On | 12/12/2014 | Foreign Exchange Option | 17.54  | Put        |           |           | 94.67060     | 111.185           | 10.73      | 0.00                 | 0                | 0             |
| £ / R                     | On | 12/12/2014 | Foreign Exchange Option | 17.55  | Call       |           |           | 1,492.63910  | 1,351.448         | 10.73      | 0.00                 | 0                | 0             |
| £ / R                     | On | 12/12/2014 | Foreign Exchange Option | 17.55  | Put        |           |           | 96.03910     | 112.748           | 10.73      | 0.00                 | 0                | 0             |
| £ / R                     | On | 12/12/2014 | Foreign Exchange Option | 17.56  | Call       |           |           | 1,484.02650  | 1,343.027         | 10.72      | 0.00                 | 0                | 0             |
| £ / R                     | On | 12/12/2014 | Foreign Exchange Option | 17.56  | Put        |           |           | 97.42650     | 114.327           | 10.72      | 0.00                 | 0                | 0             |
| £ / R                     | On | 12/12/2014 | Foreign Exchange Option | 18.50  | Call       |           |           | 794.93940    | 695.176           | 11.04      | 0.00                 | 0                | 0             |
| £ / R                     | On | 12/12/2014 | Foreign Exchange Option | 18.50  | Put        |           |           | 348.33940    | 406.476           | 11.04      | 0.00                 | 0                | 500           |
| £ / R                     | On | 12/12/2014 | Foreign Exchange Option | 17.54  | Call       |           |           | 1,501.27060  | 1,359.885         | 10.73      | 0.00                 | 0                | 0             |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 19.10  | Call       |           |           | 647.50870    | 575.939           | 11.83      | 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 | 23/01/2015 | Foreign Exchange Option | 19.10  | Put        |           |           | 668.50870    | 756.339           | 11.83      | 0.00                 | 0                | 0              |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 19.11  | Call       |           |           | 643.50410    | 572.340           | 11.84      | 0.00                 | 0                | 0              |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 21.70  | Call       |           |           | 126.43630    | 107.292           | 14.67      | 0.00                 | 0                | 4,700          |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 21.70  | Put        |           |           | 2,747.43630  | 2,887.692         | 14.67      | 0.00                 | 0                | 0              |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 21.72  | Call       |           |           | 124.68780    | 105.734           | 14.68      | 0.00                 | 0                | 4,697          |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 18.63  | Put        |           |           | 430.35930    | 492.876           | 11.34      | 0.00                 | 0                | 4,697          |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 19.09  | Call       |           |           | 651.53770    | 579.562           | 11.82      | 0.00                 | 0                | 0              |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 19.09  | Put        |           |           | 662.53770    | 749.961           | 11.82      | 0.00                 | 0                | 0              |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 18.50  | Put        |           |           | 375.14380    | 432.089           | 11.24      | 0.00                 | 0                | 4,700          |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 18.63  | Call       |           |           | 879.35930    | 782.476           | 11.34      | 0.00                 | 0                | 0              |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 21.72  | Put        |           |           | 2,765.68780  | 2,906.134         | 14.68      | 0.00                 | 0                | 0              |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 19.11  | Put        |           |           | 674.50410    | 762.740           | 11.84      | 0.00                 | 0                | 0              |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 21.04  | Call       |           |           | 199.94360    | 173.287           | 14.30      | 0.00                 | 0                | 9,605          |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 21.04  | Put        |           |           | 2,160.94360  | 2,293.687         | 14.30      | 0.00                 | 0                | 0              |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 18.22  | Call       |           |           | 1,130.46240  | 1,016.299         | 11.03      | 0.00                 | 0                | 0              |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 18.22  | Put        |           |           | 271.46240    | 316.699           | 11.03      | 0.00                 | 0                | 9,605          |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 18.50  | Call       |           |           | 954.14380    | 851.689           | 11.24      | 0.00                 | 0                | 0              |
| £ / R                     | On | 16/03/2015 | Foreign Exchange Option | 19.31  | Call       |           |           | 743.51930    | 675.276           | 12.37      | 0.00                 | 0                | 0              |
| £ / R                     | On | 16/03/2015 | Foreign Exchange Option | 19.31  | Put        |           |           | 812.51930    | 905.476           | 12.37      | 0.00                 | 0                | 0              |
| £ / R                     | On | 16/03/2015 | Foreign Exchange Option | 19.29  | Call       |           |           | 751.33230    | 682.373           | 12.34      | 0.00                 | 0                | 0              |
| £ / R                     | On | 16/03/2015 | Foreign Exchange Option | 19.29  | Put        |           |           | 800.33230    | 892.573           | 12.34      | 0.00                 | 0                | 0              |
| £ / R                     | On | 16/03/2015 | Foreign Exchange Option | 19.30  | Call       |           |           | 747.41560    | 678.812           | 12.35      | 0.00                 | 0                | 0              |
| £ / R                     | On | 16/03/2015 | Foreign Exchange Option | 19.30  | Put        |           |           | 806.41560    | 899.012           | 12.35      | 0.00                 | 0                | 0              |
| £ / R                     | On | 12/06/2015 | Foreign Exchange Option | 18.86  | Call       |           |           | 1,246.49500  | 1,145.791         | 11.94      | 0.00                 | 0                | 0              |
| £ / R                     | On | 12/06/2015 | Foreign Exchange Option | 18.86  | Put        |           |           | 586.29500    | 651.291           | 11.94      | 0.00                 | 0                | 0              |
| £ / R                     | On | 12/06/2015 | Foreign Exchange Option | 18.84  | Call       |           |           | 1,257.21950  | 1,155.838         | 11.92      | 0.00                 | 0                | 0              |
| £ / R                     | On | 12/06/2015 | Foreign Exchange Option | 18.84  | Put        |           |           | 577.01950    | 641.338           | 11.92      | 0.00                 | 0                | 0              |
| £ / R                     | On | 12/06/2015 | Foreign Exchange Option | 18.85  | Call       |           |           | 1,251.84370  | 1,150.808         | 11.93      | 0.00                 | 0                | 0              |
| £ / R                     | On | 12/06/2015 | Foreign Exchange Option | 18.85  | Put        |           |           | 581.64370    | 646.308           | 11.93      | 0.00                 | 0                | 0              |
| <b>Total £ / R Option</b> |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>118,004</b> |
| <b>Total £ / R</b>        |    |            |                         |        |            |           |           |              |                   |            | <b>10,269,979.30</b> | <b>551</b>       | <b>169,820</b> |
| ¥ / R                     | On | 15/09/2014 | Foreign Exchange Future |        |            | 0.10662   |           | 0.10716      |                   |            | 0.00                 | 0                | 2,764          |
| ¥ / R                     | On | 12/12/2014 | Foreign Exchange Future |        |            | 0.10838   |           | 0.10893      |                   |            | 0.00                 | 0                | 13,501         |
| ¥ / R                     | On | 16/03/2015 | Foreign Exchange Future |        |            | 0.11031   |           | 0.11090      |                   |            | 0.00                 | 0                | 50             |
| <b>Total ¥ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>16,315</b>  |
| ¥ / R                     | On | 15/09/2014 | Foreign Exchange Option | 0.10   | Call       |           |           | 732.47830    | 682.894           | 11.02      | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 15/09/2014 | Foreign Exchange Option | 0.10   | Put        |           |           | 16.37830     | 20.794            | 11.02      | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 15/09/2014 | Foreign Exchange Option | 0.11   | Call       |           |           | 119.13040    | 105.999           | 12.66      | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 15/09/2014 | Foreign Exchange Option | 0.11   | Put        |           |           | 403.03040    | 443.899           | 12.66      | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 15/09/2014 | Foreign Exchange Option | 0.12   | Call       |           |           | 14.13980     | 12.384            | 15.54      | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 15/09/2014 | Foreign Exchange Option | 0.12   | Put        |           |           | 1,298.03980  | 1,350.284         | 15.54      | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 12/12/2014 | Foreign Exchange Option | 0.10   | Call       |           |           | 968.62810    | 920.261           | 13.03      | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 12/12/2014 | Foreign Exchange Option | 0.10   | Put        |           |           | 75.32810     | 82.761            | 13.03      | 0.00                 | 0                | 0              |

| Contract Details          |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value        | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| ¥ / R                     | On | 12/12/2014 | Foreign Exchange Option | 0.11   | Call       |           |           | 349.12640    | 325.423           | 14.06      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 12/12/2014 | Foreign Exchange Option | 0.11   | Put        |           |           | 455.82640    | 487.923           | 14.06      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 12/12/2014 | Foreign Exchange Option | 0.12   | Call       |           |           | 122.27890    | 113.950           | 16.46      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 12/12/2014 | Foreign Exchange Option | 0.12   | Put        |           |           | 1,228.97890  | 1,276.450         | 16.46      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 16/03/2015 | Foreign Exchange Option | 0.09   | Call       |           |           | 2,103.34330  | 2,047.525         | 13.63      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 16/03/2015 | Foreign Exchange Option | 0.09   | Put        |           |           | 13.54330     | 16.025            | 13.63      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 16/03/2015 | Foreign Exchange Option | 0.10   | Call       |           |           | 1,204.78070  | 1,154.882         | 13.51      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 16/03/2015 | Foreign Exchange Option | 0.10   | Put        |           |           | 114.98070    | 123.382           | 13.51      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 16/03/2015 | Foreign Exchange Option | 0.11   | Call       |           |           | 564.93960    | 537.351           | 14.32      | 0.00                 | 0                | 0             |
| ¥ / R                     | On | 16/03/2015 | Foreign Exchange Option | 0.11   | Put        |           |           | 475.13960    | 505.851           | 14.32      | 0.00                 | 0                | 0             |
| <b>Total ¥ / R Option</b> |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total ¥ / R</b>        |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>16,315</b> |
| € / R                     | On | 15/09/2014 | Foreign Exchange Future |        |            | 14.73940  |           | 14.83970     |                   |            | 14,739,400.00        | 1,000            | 69,988        |
| € / R                     | On | 12/12/2014 | Foreign Exchange Future |        |            | 14.97890  |           | 15.08210     |                   |            | 0.00                 | 0                | 13,420        |
| € / R                     | On | 16/03/2015 | Foreign Exchange Future |        |            | 15.24130  |           | 15.34780     |                   |            | 0.00                 | 0                | 2,526         |
| € / R                     | On | 12/06/2015 | Foreign Exchange Future |        |            | 15.49850  |           | 15.60980     |                   |            | 0.00                 | 0                | 0             |
| <b>Total € / R Future</b> |    |            |                         |        |            |           |           |              |                   |            | <b>14,739,400.00</b> | <b>1,000</b>     | <b>85,934</b> |
| € / R                     | On | 15/09/2014 | Foreign Exchange Option | 13.54  | Call       |           |           | 1,307.74010  | 1,208.429         | 10.75      | 0.00                 | 0                | 0             |
| € / R                     | On | 15/09/2014 | Foreign Exchange Option | 13.54  | Put        |           |           | 8.04010      | 9.030             | 10.75      | 0.00                 | 0                | 21,000        |
| € / R                     | On | 15/09/2014 | Foreign Exchange Option | 13.85  | Call       |           |           | 1,008.40380  | 912.680           | 10.22      | 0.00                 | 0                | 0             |
| € / R                     | On | 15/09/2014 | Foreign Exchange Option | 13.85  | Put        |           |           | 18.70380     | 23.280            | 10.22      | 0.00                 | 0                | 21,000        |
| € / R                     | On | 15/09/2014 | Foreign Exchange Option | 14.00  | Call       |           |           | 867.58270    | 775.276           | 9.97       | 0.00                 | 0                | 0             |
| € / R                     | On | 15/09/2014 | Foreign Exchange Option | 14.00  | Put        |           |           | 27.88270     | 35.876            | 9.97       | 0.00                 | 0                | 13,000        |
| € / R                     | On | 15/09/2014 | Foreign Exchange Option | 16.34  | Call       |           |           | 22.27010     | 19.999            | 14.37      | 0.00                 | 0                | 800           |
| € / R                     | On | 15/09/2014 | Foreign Exchange Option | 16.34  | Put        |           |           | 1,522.57010  | 1,620.599         | 14.37      | 0.00                 | 0                | 0             |
| € / R                     | On | 15/09/2014 | Foreign Exchange Option | 14.35  | Call       |           |           | 573.58380    | 496.506           | 10.15      | 0.00                 | 0                | 0             |
| € / R                     | On | 15/09/2014 | Foreign Exchange Option | 14.35  | Put        |           |           | 83.88380     | 107.106           | 10.15      | 0.00                 | 0                | 0             |
| € / R                     | On | 15/09/2014 | Foreign Exchange Option | 14.36  | Call       |           |           | 566.01780    | 489.438           | 10.16      | 0.00                 | 0                | 0             |
| € / R                     | On | 15/09/2014 | Foreign Exchange Option | 14.36  | Put        |           |           | 86.31780     | 110.038           | 10.16      | 0.00                 | 0                | 0             |
| € / R                     | On | 15/09/2014 | Foreign Exchange Option | 15.71  | Call       |           |           | 60.82510     | 51.427            | 12.68      | 0.00                 | 0                | 49,000        |
| € / R                     | On | 15/09/2014 | Foreign Exchange Option | 15.71  | Put        |           |           | 931.12510    | 1,022.027         | 12.68      | 0.00                 | 0                | 0             |
| € / R                     | On | 15/09/2014 | Foreign Exchange Option | 14.30  | Call       |           |           | 612.16290    | 532.673           | 10.13      | 0.00                 | 0                | 0             |
| € / R                     | On | 15/09/2014 | Foreign Exchange Option | 14.30  | Put        |           |           | 72.46290     | 93.273            | 10.13      | 0.00                 | 0                | 650           |
| € / R                     | On | 15/09/2014 | Foreign Exchange Option | 14.33  | Call       |           |           | 588.86790    | 510.812           | 10.14      | 0.00                 | 0                | 0             |
| € / R                     | On | 15/09/2014 | Foreign Exchange Option | 14.33  | Put        |           |           | 79.16790     | 101.411           | 10.14      | 0.00                 | 0                | 800           |
| € / R                     | On | 15/09/2014 | Foreign Exchange Option | 14.34  | Call       |           |           | 581.20190    | 503.630           | 10.15      | 0.00                 | 0                | 0             |
| € / R                     | On | 15/09/2014 | Foreign Exchange Option | 14.34  | Put        |           |           | 81.50190     | 104.230           | 10.15      | 0.00                 | 0                | 0             |
| € / R                     | On | 12/12/2014 | Foreign Exchange Option | 13.50  | Call       |           |           | 1,611.59420  | 1,514.453         | 11.09      | 0.00                 | 0                | 0             |
| € / R                     | On | 12/12/2014 | Foreign Exchange Option | 13.69  | Put        |           |           | 42.58940     | 51.648            | 10.95      | 0.00                 | 0                | 0             |
| € / R                     | On | 12/12/2014 | Foreign Exchange Option | 13.70  | Call       |           |           | 1,425.55420  | 1,331.545         | 10.94      | 0.00                 | 0                | 0             |
| € / R                     | On | 12/12/2014 | Foreign Exchange Option | 13.70  | Put        |           |           | 43.45420     | 52.645            | 10.94      | 0.00                 | 0                | 0             |
| € / R                     | On | 12/12/2014 | Foreign Exchange Option | 13.71  | Call       |           |           | 1,416.43390  | 1,322.557         | 10.93      | 0.00                 | 0                | 0             |
| € / R                     | On | 12/12/2014 | Foreign Exchange Option | 13.71  | Put        |           |           | 44.33390     | 53.657            | 10.93      | 0.00                 | 0                | 0             |

| Contract Details             |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value        | Contracts Traded | Open Interest  |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|----------------------|------------------|----------------|
| € / R                        | On | 12/12/2014 | Foreign Exchange Option | 13.50  | Put        |           |           | 29.49420     | 35.553            | 11.09      | 0.00                 | 0                | 1,737          |
| € / R                        | On | 12/12/2014 | Foreign Exchange Option | 13.74  | Call       |           |           | 1,389.16390  | 1,295.695         | 10.91      | 0.00                 | 0                | 0              |
| € / R                        | On | 12/12/2014 | Foreign Exchange Option | 13.74  | Put        |           |           | 47.06390     | 56.795            | 10.91      | 0.00                 | 0                | 650            |
| € / R                        | On | 12/12/2014 | Foreign Exchange Option | 16.30  | Call       |           |           | 140.08800    | 129.101           | 13.64      | 0.00                 | 0                | 1,737          |
| € / R                        | On | 12/12/2014 | Foreign Exchange Option | 16.30  | Put        |           |           | 1,357.98800  | 1,450.201         | 13.64      | 0.00                 | 0                | 0              |
| € / R                        | On | 12/12/2014 | Foreign Exchange Option | 13.69  | Call       |           |           | 1,434.68940  | 1,340.548         | 10.95      | 0.00                 | 0                | 0              |
| € / R                        | On | 16/03/2015 | Foreign Exchange Option | 14.96  | Call       |           |           | 777.28650    | 722.071           | 11.42      | 0.00                 | 0                | 0              |
| € / R                        | On | 16/03/2015 | Foreign Exchange Option | 14.96  | Put        |           |           | 389.48650    | 440.771           | 11.42      | 0.00                 | 0                | 0              |
| € / R                        | On | 16/03/2015 | Foreign Exchange Option | 14.94  | Call       |           |           | 788.15980    | 732.226           | 11.40      | 0.00                 | 0                | 0              |
| € / R                        | On | 16/03/2015 | Foreign Exchange Option | 14.94  | Put        |           |           | 380.35980    | 430.927           | 11.40      | 0.00                 | 0                | 0              |
| € / R                        | On | 16/03/2015 | Foreign Exchange Option | 14.95  | Call       |           |           | 782.70800    | 727.136           | 11.41      | 0.00                 | 0                | 0              |
| € / R                        | On | 16/03/2015 | Foreign Exchange Option | 14.95  | Put        |           |           | 384.90800    | 435.837           | 11.41      | 0.00                 | 0                | 0              |
| € / R                        | On | 12/06/2015 | Foreign Exchange Option | 15.40  | Put        |           |           | 613.32470    | 668.425           | 12.07      | 0.00                 | 0                | 0              |
| € / R                        | On | 12/06/2015 | Foreign Exchange Option | 15.41  | Call       |           |           | 818.50870    | 762.655           | 12.08      | 0.00                 | 0                | 0              |
| € / R                        | On | 12/06/2015 | Foreign Exchange Option | 15.41  | Put        |           |           | 618.70870    | 674.155           | 12.08      | 0.00                 | 0                | 0              |
| € / R                        | On | 12/06/2015 | Foreign Exchange Option | 15.39  | Call       |           |           | 827.75840    | 771.218           | 12.06      | 0.00                 | 0                | 0              |
| € / R                        | On | 12/06/2015 | Foreign Exchange Option | 15.39  | Put        |           |           | 607.95840    | 662.718           | 12.06      | 0.00                 | 0                | 0              |
| € / R                        | On | 12/06/2015 | Foreign Exchange Option | 15.40  | Call       |           |           | 823.12470    | 766.925           | 12.07      | 0.00                 | 0                | 0              |
| <b>Total € / R Option</b>    |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>110,374</b> |
| <b>Total € / R</b>           |    |            |                         |        |            |           |           |              |                   |            | <b>14,739,400.00</b> | <b>1,000</b>     | <b>196,308</b> |
| AU\$ / R                     | On | 15/09/2014 | Foreign Exchange Future |        |            | 10.12840  |           | 10.17350     |                   |            | 0.00                 | 0                | 13,765         |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Future |        |            | 10.22660  |           | 10.27290     |                   |            | 6,320,038.80         | 618              | 7,085          |
| AU\$ / R                     | On | 16/03/2015 | Foreign Exchange Future |        |            | 10.33510  |           | 10.38310     |                   |            | 0.00                 | 0                | 300            |
| AU\$ / R                     | On | 12/06/2015 | Foreign Exchange Future |        |            | 10.44260  |           | 10.49310     |                   |            | 0.00                 | 0                | 0              |
| <b>Total AU\$ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            | <b>6,320,038.80</b>  | <b>618</b>       | <b>21,150</b>  |
| AU\$ / R                     | On | 15/09/2014 | Foreign Exchange Option | 9.55   | Call       |           |           | 643.15020    | 600.943           | 10.71      | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 15/09/2014 | Foreign Exchange Option | 9.55   | Put        |           |           | 19.65020     | 22.543            | 10.71      | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 15/09/2014 | Foreign Exchange Option | 9.56   | Call       |           |           | 633.74020    | 591.650           | 10.66      | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 15/09/2014 | Foreign Exchange Option | 9.56   | Put        |           |           | 20.24020     | 23.250            | 10.66      | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 15/09/2014 | Foreign Exchange Option | 9.54   | Call       |           |           | 652.57860    | 610.259           | 10.76      | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 15/09/2014 | Foreign Exchange Option | 9.54   | Put        |           |           | 19.07860     | 21.859            | 10.76      | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 10.80  | Call       |           |           | 119.05850    | 111.097           | 11.61      | 0.00                 | 0                | 201            |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 10.80  | Put        |           |           | 646.15850    | 684.497           | 11.61      | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 9.61   | Call       |           |           | 722.54930    | 684.767           | 10.50      | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 9.61   | Put        |           |           | 59.64930     | 68.167            | 10.50      | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 9.45   | Call       |           |           | 860.02560    | 819.845           | 10.57      | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 9.45   | Put        |           |           | 37.12560     | 43.245            | 10.57      | 0.00                 | 0                | 201            |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 9.59   | Call       |           |           | 739.25510    | 701.146           | 10.51      | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 9.59   | Put        |           |           | 56.35510     | 64.546            | 10.51      | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 9.60   | Call       |           |           | 730.88300    | 692.937           | 10.51      | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 9.60   | Put        |           |           | 57.98300     | 66.337            | 10.51      | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 10.75  | Put        |           |           | 606.16890    | 643.841           | 11.50      | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 9.80   | Call       |           |           | 571.98940    | 538.119           | 10.44      | 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 | 12/12/2014 | Foreign Exchange Option | 9.80   | Put        |           |           | 99.08940     | 111.519           | 10.44      | 0.00                | 0                | 201           |
| AU\$ / R                          | On | 12/12/2014 | Foreign Exchange Option | 10.05  | Call       |           |           | 400.48300    | 373.056           | 10.40      | 0.00                | 0                | 201           |
| AU\$ / R                          | On | 12/12/2014 | Foreign Exchange Option | 10.05  | Put        |           |           | 177.58300    | 196.456           | 10.40      | 0.00                | 0                | 0             |
| AU\$ / R                          | On | 12/12/2014 | Foreign Exchange Option | 10.75  | Call       |           |           | 129.06890    | 120.441           | 11.50      | 0.00                | 0                | 201           |
| AU\$ / R                          | On | 16/03/2015 | Foreign Exchange Option | 10.00  | Call       |           |           | 588.09170    | 555.889           | 10.83      | 0.00                | 0                | 0             |
| AU\$ / R                          | On | 16/03/2015 | Foreign Exchange Option | 10.00  | Put        |           |           | 204.99170    | 220.789           | 10.83      | 0.00                | 0                | 0             |
| AU\$ / R                          | On | 16/03/2015 | Foreign Exchange Option | 10.01  | Call       |           |           | 581.66500    | 549.684           | 10.83      | 0.00                | 0                | 0             |
| AU\$ / R                          | On | 16/03/2015 | Foreign Exchange Option | 10.01  | Put        |           |           | 208.56500    | 224.584           | 10.83      | 0.00                | 0                | 0             |
| AU\$ / R                          | On | 16/03/2015 | Foreign Exchange Option | 9.99   | Call       |           |           | 594.56000    | 562.133           | 10.83      | 0.00                | 0                | 0             |
| AU\$ / R                          | On | 16/03/2015 | Foreign Exchange Option | 9.99   | Put        |           |           | 201.46000    | 217.033           | 10.83      | 0.00                | 0                | 0             |
| AU\$ / R                          | On | 12/06/2015 | Foreign Exchange Option | 10.24  | Put        |           |           | 333.36030    | 352.755           | 11.24      | 0.00                | 0                | 0             |
| AU\$ / R                          | On | 12/06/2015 | Foreign Exchange Option | 10.25  | Call       |           |           | 580.87030    | 550.002           | 11.25      | 0.00                | 0                | 0             |
| AU\$ / R                          | On | 12/06/2015 | Foreign Exchange Option | 10.25  | Put        |           |           | 337.77030    | 357.402           | 11.25      | 0.00                | 0                | 0             |
| AU\$ / R                          | On | 12/06/2015 | Foreign Exchange Option | 10.26  | Call       |           |           | 575.31600    | 544.682           | 11.25      | 0.00                | 0                | 0             |
| AU\$ / R                          | On | 12/06/2015 | Foreign Exchange Option | 10.26  | Put        |           |           | 342.21600    | 362.082           | 11.25      | 0.00                | 0                | 0             |
| AU\$ / R                          | On | 12/06/2015 | Foreign Exchange Option | 10.24  | Call       |           |           | 586.46030    | 555.355           | 11.24      | 0.00                | 0                | 0             |
| <b>Total AU\$ / R Option</b>      |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>1,005</b>  |
| <b>Total AU\$ / R</b>             |    |            |                         |        |            |           |           |              |                   |            | <b>6,320,038.80</b> | <b>618</b>       | <b>22,155</b> |
| CAD/ R                            | On | 15/09/2014 | Foreign Exchange Future |        |            | 10.12770  |           | 10.20970     |                   |            | 0.00                | 0                | 75            |
| CAD/ R                            | On | 12/12/2014 | Foreign Exchange Future |        |            | 10.26530  |           | 10.34920     |                   |            | 0.00                | 0                | 0             |
| <b>Total CAD/ R Future</b>        |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>75</b>     |
| CAD/ R                            | On | 15/09/2014 | Foreign Exchange Option | 9.99   | Call       |           |           | 295.23440    | 236.338           | 9.06       | 0.00                | 0                | 0             |
| CAD/ R                            | On | 15/09/2014 | Foreign Exchange Option | 9.99   | Put        |           |           | 75.53440     | 98.638            | 9.06       | 0.00                | 0                | 0             |
| CAD/ R                            | On | 15/09/2014 | Foreign Exchange Option | 10.00  | Call       |           |           | 288.38460    | 230.223           | 9.07       | 0.00                | 0                | 0             |
| CAD/ R                            | On | 15/09/2014 | Foreign Exchange Option | 10.00  | Put        |           |           | 78.68460     | 102.524           | 9.07       | 0.00                | 0                | 0             |
| CAD/ R                            | On | 15/09/2014 | Foreign Exchange Option | 10.01  | Call       |           |           | 281.62480    | 224.208           | 9.07       | 0.00                | 0                | 0             |
| CAD/ R                            | On | 15/09/2014 | Foreign Exchange Option | 10.01  | Put        |           |           | 81.92480     | 106.508           | 9.07       | 0.00                | 0                | 0             |
| CAD/ R                            | On | 12/12/2014 | Foreign Exchange Option | 10.01  | Put        |           |           | 142.14760    | 165.671           | 10.36      | 0.00                | 0                | 0             |
| CAD/ R                            | On | 12/12/2014 | Foreign Exchange Option | 9.99   | Call       |           |           | 494.61640    | 433.313           | 10.34      | 0.00                | 0                | 0             |
| CAD/ R                            | On | 12/12/2014 | Foreign Exchange Option | 9.99   | Put        |           |           | 135.41640    | 158.013           | 10.34      | 0.00                | 0                | 0             |
| CAD/ R                            | On | 12/12/2014 | Foreign Exchange Option | 10.00  | Call       |           |           | 487.95480    | 427.113           | 10.35      | 0.00                | 0                | 0             |
| CAD/ R                            | On | 12/12/2014 | Foreign Exchange Option | 10.00  | Put        |           |           | 138.75480    | 161.813           | 10.35      | 0.00                | 0                | 0             |
| CAD/ R                            | On | 12/12/2014 | Foreign Exchange Option | 10.01  | Call       |           |           | 481.34760    | 420.971           | 10.36      | 0.00                | 0                | 0             |
| <b>Total CAD/ R Option</b>        |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>0</b>      |
| <b>Total CAD/ R</b>               |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>75</b>     |
| CF CANDCO                         | On | 12/12/2014 | Foreign Exchange Future |        |            | 39.16390  |           | -61.30280    |                   |            | 0.00                | 0                | 1,942         |
| <b>Total CF CANDO CAFC Future</b> |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>1,942</b>  |
| <b>Total CF CANDO CAFC</b>        |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>1,942</b>  |
| CF CANDCO                         | On | 12/12/2014 | Foreign Exchange Future |        |            | 755.94220 |           | 819.29210    |                   |            | 0.00                | 0                | 26,600        |

| Contract Details                               | Strike | Call / Put | MTM Yield   | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value     | Contracts Traded | Open Interest |
|--|--------|------------|-------------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| <b>Total CF CANDO CAFE Future</b>              |        |            |             |           |              |                   |            | <b>0.00</b>       | <b>0</b>         | <b>26,600</b> |
| <b>Total CF CANDO CAFE</b>                     |        |            |             |           |              |                   |            | <b>0.00</b>       | <b>0</b>         | <b>26,600</b> |
| CF CANDCO n 12/12/2014 Foreign Exchange Future |        |            | 841.85810   |           | 907.47990    |                   |            | 0.00              | 0                | 2,913         |
| <b>Total CF CANDO CAFH Future</b>              |        |            |             |           |              |                   |            | <b>0.00</b>       | <b>0</b>         | <b>2,913</b>  |
| <b>Total CF CANDO CAFH</b>                     |        |            |             |           |              |                   |            | <b>0.00</b>       | <b>0</b>         | <b>2,913</b>  |
| CF CANDCO n 12/12/2014 Foreign Exchange Future |        |            | 3.62840     |           | 34.59290     |                   |            | 0.00              | 0                | 4,362         |
| <b>Total CF CANDO CAFJ Future</b>              |        |            |             |           |              |                   |            | <b>0.00</b>       | <b>0</b>         | <b>4,362</b>  |
| <b>Total CF CANDO CAFJ</b>                     |        |            |             |           |              |                   |            | <b>0.00</b>       | <b>0</b>         | <b>4,362</b>  |
| CF CANDCO n 12/12/2014 Foreign Exchange Future |        |            | 696.36930   |           | 758.89960    |                   |            | 0.00              | 0                | 1,871         |
| <b>Total CF CANDO CAFK Future</b>              |        |            |             |           |              |                   |            | <b>0.00</b>       | <b>0</b>         | <b>1,871</b>  |
| <b>Total CF CANDO CAFK</b>                     |        |            |             |           |              |                   |            | <b>0.00</b>       | <b>0</b>         | <b>1,871</b>  |
| CF CANDCO n 15/09/2014 Foreign Exchange Future |        |            | 103.74050   |           | 125.47200    |                   |            | 0.00              | 0                | 5,000         |
| <b>Total CF CANDO CAFM Future</b>              |        |            |             |           |              |                   |            | <b>0.00</b>       | <b>0</b>         | <b>5,000</b>  |
| <b>Total CF CANDO CAFM</b>                     |        |            |             |           |              |                   |            | <b>0.00</b>       | <b>0</b>         | <b>5,000</b>  |
| CF CANDCO n 21/07/2014 Foreign Exchange Future |        |            | 1,195.06790 |           | 2,448.91920  |                   |            | 0.00              | 0                | 24            |
| <b>Total CF CANDO CAFU Future</b>              |        |            |             |           |              |                   |            | <b>0.00</b>       | <b>0</b>         | <b>24</b>     |
| <b>Total CF CANDO CAFU</b>                     |        |            |             |           |              |                   |            | <b>0.00</b>       | <b>0</b>         | <b>24</b>     |
| CF CANDCO n 06/08/2014 Foreign Exchange Future |        |            | 54.18810    |           | 56.44730     |                   |            | 0.00              | 0                | 50,000        |
| <b>Total CF CANDO CAFW Future</b>              |        |            |             |           |              |                   |            | <b>0.00</b>       | <b>0</b>         | <b>50,000</b> |
| <b>Total CF CANDO CAFW</b>                     |        |            |             |           |              |                   |            | <b>0.00</b>       | <b>0</b>         | <b>50,000</b> |
| CHF / R On 15/09/2014 Foreign Exchange Future  |        |            | 12.13230    |           | 12.21050     |                   |            | 0.00              | 0                | 3             |
| CHF / R On 12/12/2014 Foreign Exchange Future  |        |            | 12.33430    |           | 12.41500     |                   |            | 653,717.90        | 53               | 834           |
| CHF / R On 16/03/2015 Foreign Exchange Future  |        |            | 12.55770    |           | 12.64110     |                   |            | 0.00              | 0                | 175           |
| <b>Total CHF / R Future</b>                    |        |            |             |           |              |                   |            | <b>653,717.90</b> | <b>53</b>        | <b>1,012</b>  |
| CHF / R On 15/09/2014 Foreign Exchange Option  | 12.99  | Call       |             |           | 46.52880     | 34.839            | 12.58      | 0.00              | 0                | 0             |
| CHF / R On 15/09/2014 Foreign Exchange Option  | 12.99  | Put        |             |           | 826.02880    | 892.539           | 12.58      | 0.00              | 0                | 0             |
| CHF / R On 15/09/2014 Foreign Exchange Option  | 13.00  | Call       |             |           | 45.52230     | 34.137            | 12.61      | 0.00              | 0                | 0             |
| CHF / R On 15/09/2014 Foreign Exchange Option  | 13.00  | Put        |             |           | 835.02230    | 901.837           | 12.61      | 0.00              | 0                | 0             |
| CHF / R On 15/09/2014 Foreign Exchange Option  | 13.01  | Call       |             |           | 44.53600     | 33.451            | 12.64      | 0.00              | 0                | 0             |
| CHF / R On 15/09/2014 Foreign Exchange Option  | 13.01  | Put        |             |           | 844.03600    | 911.151           | 12.64      | 0.00              | 0                | 0             |

| Contract Details             |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value     | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| CHF / R                      | On | 12/12/2014 | Foreign Exchange Option | 12.24  | Call       |           |           | 468.43010    | 415.137           | 11.39      | 0.00              | 0                | 0             |
| CHF / R                      | On | 12/12/2014 | Foreign Exchange Option | 12.24  | Put        |           |           | 293.43010    | 320.837           | 11.39      | 0.00              | 0                | 0             |
| CHF / R                      | On | 12/12/2014 | Foreign Exchange Option | 12.25  | Call       |           |           | 463.13870    | 410.195           | 11.40      | 0.00              | 0                | 0             |
| CHF / R                      | On | 12/12/2014 | Foreign Exchange Option | 12.25  | Put        |           |           | 298.13870    | 325.895           | 11.40      | 0.00              | 0                | 0             |
| CHF / R                      | On | 12/12/2014 | Foreign Exchange Option | 12.26  | Call       |           |           | 457.89100    | 405.295           | 11.41      | 0.00              | 0                | 0             |
| CHF / R                      | On | 12/12/2014 | Foreign Exchange Option | 12.26  | Put        |           |           | 302.89100    | 330.995           | 11.41      | 0.00              | 0                | 0             |
| CHF / R                      | On | 16/03/2015 | Foreign Exchange Option | 12.99  | Call       |           |           | 390.90730    | 360.294           | 13.01      | 0.00              | 0                | 0             |
| CHF / R                      | On | 16/03/2015 | Foreign Exchange Option | 12.99  | Put        |           |           | 739.80730    | 792.594           | 13.01      | 0.00              | 0                | 0             |
| CHF / R                      | On | 16/03/2015 | Foreign Exchange Option | 13.00  | Call       |           |           | 387.81400    | 357.468           | 13.03      | 0.00              | 0                | 0             |
| CHF / R                      | On | 16/03/2015 | Foreign Exchange Option | 13.00  | Put        |           |           | 746.71400    | 799.768           | 13.03      | 0.00              | 0                | 0             |
| CHF / R                      | On | 16/03/2015 | Foreign Exchange Option | 13.01  | Call       |           |           | 384.74990    | 354.661           | 13.05      | 0.00              | 0                | 0             |
| CHF / R                      | On | 16/03/2015 | Foreign Exchange Option | 13.01  | Put        |           |           | 753.64990    | 806.961           | 13.05      | 0.00              | 0                | 0             |
| <b>Total CHF / R Option</b>  |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>       | <b>0</b>         | <b>0</b>      |
| <b>Total CHF / R</b>         |    |            |                         |        |            |           |           |              |                   |            | <b>653,717.90</b> | <b>53</b>        | <b>1,012</b>  |
| CNH / R                      | On | 15/09/2014 | Foreign Exchange Future |        |            | 1.73660   |           | 1.74930      |                   |            | 0.00              | 0                | 0             |
| CNH / R                      | On | 12/12/2014 | Foreign Exchange Future |        |            | 1.75620   |           | 1.76900      |                   |            | 0.00              | 0                | 0             |
| <b>Total CNH / R Future</b>  |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>       | <b>0</b>         | <b>0</b>      |
| CNH / R                      | On | 15/09/2014 | Foreign Exchange Option | 1.99   | Call       |           |           | 6.89740      | 5.171             | 14.08      | 0.00              | 0                | 0             |
| CNH / R                      | On | 15/09/2014 | Foreign Exchange Option | 1.99   | Put        |           |           | 2,413.89740  | 2,539.171         | 14.08      | 0.00              | 0                | 0             |
| CNH / R                      | On | 15/09/2014 | Foreign Exchange Option | 2.00   | Call       |           |           | 6.05680      | 4.544             | 14.27      | 0.00              | 0                | 0             |
| CNH / R                      | On | 15/09/2014 | Foreign Exchange Option | 2.00   | Put        |           |           | 2,513.05680  | 2,638.544         | 14.27      | 0.00              | 0                | 0             |
| CNH / R                      | On | 15/09/2014 | Foreign Exchange Option | 2.01   | Call       |           |           | 5.33290      | 4.004             | 14.47      | 0.00              | 0                | 0             |
| CNH / R                      | On | 15/09/2014 | Foreign Exchange Option | 2.01   | Put        |           |           | 2,612.33290  | 2,738.004         | 14.47      | 0.00              | 0                | 0             |
| CNH / R                      | On | 12/12/2014 | Foreign Exchange Option | 1.76   | Put        |           |           | 471.91070    | 528.693           | 11.08      | 0.00              | 0                | 0             |
| CNH / R                      | On | 12/12/2014 | Foreign Exchange Option | 1.74   | Call       |           |           | 665.44610    | 584.622           | 10.92      | 0.00              | 0                | 0             |
| CNH / R                      | On | 12/12/2014 | Foreign Exchange Option | 1.74   | Put        |           |           | 375.44610    | 422.622           | 10.92      | 0.00              | 0                | 0             |
| CNH / R                      | On | 12/12/2014 | Foreign Exchange Option | 1.75   | Call       |           |           | 609.02030    | 533.104           | 10.94      | 0.00              | 0                | 0             |
| CNH / R                      | On | 12/12/2014 | Foreign Exchange Option | 1.75   | Put        |           |           | 419.02030    | 471.104           | 10.94      | 0.00              | 0                | 0             |
| CNH / R                      | On | 12/12/2014 | Foreign Exchange Option | 1.76   | Call       |           |           | 561.91070    | 490.693           | 11.08      | 0.00              | 0                | 0             |
| <b>Total CNH / R Option</b>  |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>       | <b>0</b>         | <b>0</b>      |
| <b>Total CNH / R</b>         |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>       | <b>0</b>         | <b>0</b>      |
| NZ\$ / R                     | On | 15/09/2014 | Foreign Exchange Future |        |            | 9.47670   |           | 9.52380      |                   |            | 0.00              | 0                | 0             |
| NZ\$ / R                     | On | 12/12/2014 | Foreign Exchange Future |        |            | 9.54450   |           | 9.59280      |                   |            | 0.00              | 0                | 0             |
| <b>Total NZ\$ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>       | <b>0</b>         | <b>0</b>      |
| NZ\$ / R                     | On | 15/09/2014 | Foreign Exchange Option | 9.25   | Put        |           |           | 30.08050     | 34.555            | 7.00       | 0.00              | 0                | 0             |
| NZ\$ / R                     | On | 15/09/2014 | Foreign Exchange Option | 9.26   | Call       |           |           | 295.72610    | 253.596           | 7.01       | 0.00              | 0                | 0             |
| NZ\$ / R                     | On | 15/09/2014 | Foreign Exchange Option | 9.26   | Put        |           |           | 31.92610     | 36.896            | 7.01       | 0.00              | 0                | 0             |
| NZ\$ / R                     | On | 15/09/2014 | Foreign Exchange Option | 9.24   | Call       |           |           | 312.12090    | 269.027           | 6.99       | 0.00              | 0                | 0             |
| NZ\$ / R                     | On | 15/09/2014 | Foreign Exchange Option | 9.24   | Put        |           |           | 28.32090     | 32.327            | 6.99       | 0.00              | 0                | 0             |

| Contract Details                  |    |            |                         | Strike | Call / Put | MTM Yield    | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|-----------------------------------|----|------------|-------------------------|--------|------------|--------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| NZ\$ / R                          | On | 15/09/2014 | Foreign Exchange Option | 9.25   | Call       |              |           | 303.88050    | 261.255           | 7.00       | 0.00          | 0                | 0             |
| NZ\$ / R                          | On | 12/12/2014 | Foreign Exchange Option | 9.15   | Call       |              |           | 506.41960    | 464.777           | 8.65       | 0.00          | 0                | 0             |
| NZ\$ / R                          | On | 12/12/2014 | Foreign Exchange Option | 9.15   | Put        |              |           | 63.61960     | 70.277            | 8.65       | 0.00          | 0                | 0             |
| NZ\$ / R                          | On | 12/12/2014 | Foreign Exchange Option | 9.16   | Call       |              |           | 498.60550    | 457.186           | 8.65       | 0.00          | 0                | 0             |
| NZ\$ / R                          | On | 12/12/2014 | Foreign Exchange Option | 9.16   | Put        |              |           | 65.80550     | 72.686            | 8.65       | 0.00          | 0                | 0             |
| NZ\$ / R                          | On | 12/12/2014 | Foreign Exchange Option | 9.14   | Call       |              |           | 514.28890    | 472.428           | 8.65       | 0.00          | 0                | 0             |
| NZ\$ / R                          | On | 12/12/2014 | Foreign Exchange Option | 9.14   | Put        |              |           | 61.48890     | 67.928            | 8.65       | 0.00          | 0                | 0             |
| <b>Total NZ\$ / R Option</b>      |    |            |                         |        |            |              |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total NZ\$ / R</b>             |    |            |                         |        |            |              |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| QUANTO €                          | On | 15/09/2014 | Foreign Exchange Future |        |            | 1.36190      |           | 1.36030      |                   |            | 0.00          | 0                | 225           |
| QUANTO €                          | On | 12/12/2014 | Foreign Exchange Future |        |            | 1.36250      |           | 1.36090      |                   |            | 0.00          | 0                | 0             |
| <b>Total QUANTO € / \$ Future</b> |    |            |                         |        |            |              |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>225</b>    |
| <b>Total QUANTO € / \$</b>        |    |            |                         |        |            |              |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>225</b>    |
| RAIN                              | On | 15/09/2014 | Foreign Exchange Future |        |            | 21,284.10000 |           | 21,434.56000 |                   |            | 0.00          | 0                | 0             |
| <b>Total RAIN Future</b>          |    |            |                         |        |            |              |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total RAIN</b>                 |    |            |                         |        |            |              |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| TRY / R                           | On | 15/09/2014 | Foreign Exchange Future |        |            | 5.02840      |           | 5.04820      |                   |            | 0.00          | 0                | 0             |
| TRY / R                           | On | 12/12/2014 | Foreign Exchange Future |        |            | 5.01830      |           | 5.03760      |                   |            | 0.00          | 0                | 0             |
| <b>Total TRY / R Future</b>       |    |            |                         |        |            |              |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| TRY / R                           | On | 15/09/2014 | Foreign Exchange Option | 4.74   | Call       |              |           | 314.19610    | 295.046           | 9.41       | 0.00          | 0                | 0             |
| TRY / R                           | On | 15/09/2014 | Foreign Exchange Option | 4.74   | Put        |              |           | 5.99610      | 6.646             | 9.41       | 0.00          | 0                | 0             |
| TRY / R                           | On | 15/09/2014 | Foreign Exchange Option | 4.75   | Call       |              |           | 304.60090    | 285.522           | 9.30       | 0.00          | 0                | 0             |
| TRY / R                           | On | 15/09/2014 | Foreign Exchange Option | 4.75   | Put        |              |           | 6.40090      | 7.122             | 9.30       | 0.00          | 0                | 0             |
| TRY / R                           | On | 15/09/2014 | Foreign Exchange Option | 4.76   | Call       |              |           | 295.03680    | 276.035           | 9.20       | 0.00          | 0                | 0             |
| TRY / R                           | On | 15/09/2014 | Foreign Exchange Option | 4.76   | Put        |              |           | 6.83680      | 7.635             | 9.20       | 0.00          | 0                | 0             |
| TRY / R                           | On | 12/12/2014 | Foreign Exchange Option | 4.98   | Call       |              |           | 151.61970    | 138.014           | 9.01       | 0.00          | 0                | 0             |
| TRY / R                           | On | 12/12/2014 | Foreign Exchange Option | 4.98   | Put        |              |           | 94.01970     | 99.714            | 9.01       | 0.00          | 0                | 0             |
| TRY / R                           | On | 12/12/2014 | Foreign Exchange Option | 4.99   | Call       |              |           | 145.40300    | 132.109           | 8.97       | 0.00          | 0                | 0             |
| TRY / R                           | On | 12/12/2014 | Foreign Exchange Option | 4.99   | Put        |              |           | 97.80300     | 103.809           | 8.97       | 0.00          | 0                | 0             |
| TRY / R                           | On | 12/12/2014 | Foreign Exchange Option | 5.00   | Call       |              |           | 139.31030    | 126.334           | 8.93       | 0.00          | 0                | 0             |
| TRY / R                           | On | 12/12/2014 | Foreign Exchange Option | 5.00   | Put        |              |           | 101.71030    | 108.034           | 8.93       | 0.00          | 0                | 0             |
| <b>Total TRY / R Option</b>       |    |            |                         |        |            |              |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total TRY / R</b>              |    |            |                         |        |            |              |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value  | Contracts Traded | Open Interest |
|------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|----------------|------------------|---------------|
| Total Futures    |        |            |           |           |              |                   |            | 414 652 871.20 | 37,378           | 1,166,137     |
| Total Options    |        |            |           |           |              |                   |            | 3 102 180.60   | 19,000           | 1,971,054     |
| Grand Total:     |        |            |           |           |              |                   |            | 417,755,051.80 | 56,378           | 3,137,191     |