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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/07/2014

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------|-------------------|------------|----------------|------------------|---------------|
| \$ / R On 28/07/2014 Foreign Exchange Future | | | 10.67500 | | 10.69270 | | | 0.00 | 0 | 348 |
| \$ / R On 29/07/2014 Foreign Exchange Future | | | 10.67670 | | 10.69450 | | | 0.00 | 0 | 7,308 |
| \$ / R On 30/07/2014 Foreign Exchange Future | | | 10.67850 | | 10.69630 | | | 0.00 | 0 | 0 |
| \$ / R On 07/08/2014 Foreign Exchange Future | | | 10.69270 | | 10.71040 | | | 0.00 | 0 | 0 |
| \$ / R On 08/08/2014 Foreign Exchange Future | | | 10.69440 | | 10.71220 | | | 0.00 | 0 | 0 |
| \$ / R On 22/08/2014 Foreign Exchange Future | | | 10.71920 | | 10.73700 | | | 0.00 | 0 | 0 |
| \$ / R On 27/08/2014 Foreign Exchange Future | | | 10.72820 | | 10.74580 | | | 0.00 | 0 | 1,959 |
| \$ / R On 28/08/2014 Foreign Exchange Future | | | 10.72990 | | 10.74760 | | | 0.00 | 0 | 0 |
| \$ / R On 08/09/2014 Foreign Exchange Future | | | 10.74960 | | 10.76710 | | | 0.00 | 0 | 0 |
| \$ / R On 15/09/2014 Foreign Exchange Future | | | 10.76200 | | 10.77950 | | | 282,577,834.00 | 26,257 | 676,449 |
| \$ / R On 22/09/2014 Foreign Exchange Future | | | 10.77450 | | 10.79210 | | | 0.00 | 0 | 0 |
| \$ / R On 26/09/2014 Foreign Exchange Future | | | 10.78200 | | 10.79950 | | | 0.00 | 0 | 1,500 |
| \$ / R On 29/09/2014 Foreign Exchange Future | | | 10.78750 | | 10.80500 | | | 0.00 | 0 | 0 |
| \$ / R On 08/10/2014 Foreign Exchange Future | | | 10.80420 | | 10.82150 | | | 0.00 | 0 | 0 |
| \$ / R On 29/10/2014 Foreign Exchange Future | | | 10.84370 | | 10.86090 | | | 0.00 | 0 | 0 |
| \$ / R On 04/11/2014 Foreign Exchange Future | | | 10.85520 | | 10.87250 | | | 0.00 | 0 | 0 |
| \$ / R On 25/11/2014 Foreign Exchange Future | | | 10.89570 | | 10.91310 | | | 0.00 | 0 | 0 |
| \$ / R On 28/11/2014 Foreign Exchange Future | | | 10.90140 | | 10.91890 | | | 0.00 | 0 | 0 |
| \$ / R On 11/12/2014 Foreign Exchange Future | | | 10.92640 | | 10.94400 | | | 0.00 | 0 | 4,000 |
| \$ / R On 12/12/2014 Foreign Exchange Future | | | 10.92840 | | 10.94600 | | | 18,195,786.00 | 1,665 | 171,595 |
| \$ / R On 15/12/2014 Foreign Exchange Future | | | 10.93410 | | 10.95180 | | | 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 | 23/12/2014 | Foreign Exchange Future | | | 10.94950 | | 10.96730 | | | 0.00 | 0 | 0 |
| \$ / R | On | 28/01/2015 | Foreign Exchange Future | | | 11.01910 | | 11.03710 | | | 0.00 | 0 | 0 |
| \$ / R | On | 25/02/2015 | Foreign Exchange Future | | | 11.07400 | | 11.09220 | | | 0.00 | 0 | 0 |
| \$ / R | On | 26/02/2015 | Foreign Exchange Future | | | 11.07600 | | 11.09410 | | | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Future | | | 11.11130 | | 11.12950 | | | 0.00 | 0 | 22,611 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Future | | | 11.13290 | | 11.15110 | | | 0.00 | 0 | 0 |
| \$ / R | On | 28/04/2015 | Foreign Exchange Future | | | 11.19630 | | 11.21470 | | | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Future | | | 11.25580 | | 11.27450 | | | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Future | | | 11.28850 | | 11.30740 | | | 15,803,900.00 | 1,400 | 11,246 |
| \$ / R | On | 26/06/2015 | Foreign Exchange Future | | | 11.31720 | | 11.33630 | | | 0.00 | 0 | 0 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Future | | | 11.38570 | | 11.40520 | | | 0.00 | 0 | 0 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Future | | | 11.44840 | | 11.46780 | | | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Future | | | 11.48740 | | 11.50670 | | | 0.00 | 0 | 160 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Future | | | 11.51760 | | 11.53700 | | | 0.00 | 0 | 0 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Future | | | 11.58250 | | 11.60180 | | | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Future | | | 11.64310 | | 11.66230 | | | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Future | | | 11.68410 | | 11.70340 | | | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Future | | | 11.69930 | | 11.71850 | | | 0.00 | 0 | 0 |
| Total \$ / R Future | | | | | | | | | | | 316,577,520.00 | 29,322 | 897,176 |
| \$ / R | On | 28/07/2014 | Foreign Exchange Option | 10.82 | Call | | | 32.63910 | 24.875 | 10.28 | 0.00 | 0 | 4,700 |
| \$ / R | On | 28/07/2014 | Foreign Exchange Option | 10.82 | Put | | | 159.93910 | 169.875 | 10.28 | 0.00 | 0 | 0 |
| \$ / R | On | 28/07/2014 | Foreign Exchange Option | 8.30 | Call | | | 2,392.70000 | 2,375.000 | 13.29 | 0.00 | 0 | 0 |
| \$ / R | On | 28/07/2014 | Foreign Exchange Option | 8.30 | Put | | | 0.00000 | 0.000 | 13.29 | 0.00 | 0 | 4,700 |
| \$ / R | On | 29/07/2014 | Foreign Exchange Option | 11.10 | Put | | | 411.99930 | 427.983 | 12.68 | 0.00 | 0 | 0 |
| \$ / R | On | 29/07/2014 | Foreign Exchange Option | 12.09 | Call | | | 0.10770 | 0.087 | 21.53 | 0.00 | 0 | 0 |
| \$ / R | On | 29/07/2014 | Foreign Exchange Option | 12.09 | Put | | | 1,395.60770 | 1,413.387 | 21.53 | 0.00 | 0 | 0 |
| \$ / R | On | 29/07/2014 | Foreign Exchange Option | 12.62 | Call | | | 0.02290 | 0.021 | 25.58 | 0.00 | 0 | 500 |
| \$ / R | On | 29/07/2014 | Foreign Exchange Option | 12.62 | Put | | | 1,925.52290 | 1,943.321 | 25.58 | 0.00 | 0 | 0 |
| \$ / R | On | 29/07/2014 | Foreign Exchange Option | 10.80 | Call | | | 40.83700 | 32.135 | 10.16 | 0.00 | 0 | 0 |
| \$ / R | On | 29/07/2014 | Foreign Exchange Option | 10.80 | Put | | | 146.33700 | 155.435 | 10.16 | 0.00 | 0 | 500 |
| \$ / R | On | 29/07/2014 | Foreign Exchange Option | 11.10 | Call | | | 6.49930 | 4.683 | 12.68 | 0.00 | 0 | 0 |
| \$ / R | On | 30/07/2014 | Foreign Exchange Option | 10.71 | Call | | | 74.16680 | 61.810 | 9.51 | 0.00 | 0 | 14,000 |
| \$ / R | On | 30/07/2014 | Foreign Exchange Option | 10.71 | Put | | | 87.86680 | 93.310 | 9.51 | 0.00 | 0 | 0 |
| \$ / R | On | 07/08/2014 | Foreign Exchange Option | 10.81 | Call | | | 64.68510 | 56.004 | 10.14 | 0.00 | 0 | 0 |
| \$ / R | On | 07/08/2014 | Foreign Exchange Option | 10.81 | Put | | | 164.28510 | 173.304 | 10.14 | 0.00 | 0 | 2,000 |
| \$ / R | On | 07/08/2014 | Foreign Exchange Option | 10.90 | Call | | | 41.74430 | 35.738 | 10.61 | 0.00 | 0 | 2,000 |
| \$ / R | On | 07/08/2014 | Foreign Exchange Option | 10.90 | Put | | | 231.34430 | 243.038 | 10.61 | 0.00 | 0 | 2,000 |
| \$ / R | On | 08/08/2014 | Foreign Exchange Option | 10.74 | Call | | | 93.11610 | 81.675 | 9.80 | 0.00 | 0 | 250 |
| \$ / R | On | 08/08/2014 | Foreign Exchange Option | 10.74 | Put | | | 120.91610 | 127.275 | 9.80 | 0.00 | 0 | 0 |
| \$ / R | On | 22/08/2014 | Foreign Exchange Option | 9.99 | Call | | | 749.78330 | 732.161 | 11.14 | 0.00 | 0 | 0 |
| \$ / R | On | 22/08/2014 | Foreign Exchange Option | 9.99 | Put | | | 2.78330 | 2.961 | 11.14 | 0.00 | 0 | 0 |
| \$ / R | On | 22/08/2014 | Foreign Exchange Option | 10.00 | Call | | | 739.86940 | 722.263 | 11.06 | 0.00 | 0 | 0 |
| \$ / R | On | 22/08/2014 | Foreign Exchange Option | 10.00 | Put | | | 2.86940 | 3.063 | 11.06 | 0.00 | 0 | 0 |
| \$ / R | On | 22/08/2014 | Foreign Exchange Option | 10.01 | Call | | | 729.95920 | 712.370 | 10.99 | 0.00 | 0 | 0 |
| \$ / R | On | 22/08/2014 | Foreign Exchange Option | 10.01 | Put | | | 2.95920 | 3.170 | 10.99 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On | 22/08/2014 | Foreign Exchange Option | 10.33 | Call | | | 422.53610 | 407.571 | 9.84 | 0.00 | 0 | 0 |
| \$ / R | On | 22/08/2014 | Foreign Exchange Option | 10.33 | Put | | | 15.53610 | 18.371 | 9.84 | 0.00 | 0 | 19,547 |
| \$ / R | On | 22/08/2014 | Foreign Exchange Option | 12.07 | Call | | | 1.21220 | 1.087 | 15.12 | 0.00 | 0 | 19,547 |
| \$ / R | On | 22/08/2014 | Foreign Exchange Option | 12.07 | Put | | | 1,334.21220 | 1,351.887 | 15.12 | 0.00 | 0 | 0 |
| \$ / R | On | 27/08/2014 | Foreign Exchange Option | 10.80 | Call | | | 122.59650 | 112.514 | 10.12 | 0.00 | 0 | 0 |
| \$ / R | On | 27/08/2014 | Foreign Exchange Option | 10.80 | Put | | | 176.79650 | 184.314 | 10.12 | 0.00 | 0 | 500 |
| \$ / R | On | 27/08/2014 | Foreign Exchange Option | 12.83 | Call | | | 0.32770 | 0.269 | 17.80 | 0.00 | 0 | 500 |
| \$ / R | On | 27/08/2014 | Foreign Exchange Option | 12.83 | Put | | | 2,084.52770 | 2,102.069 | 17.80 | 0.00 | 0 | 0 |
| \$ / R | On | 28/08/2014 | Foreign Exchange Option | 8.30 | Call | | | 2,447.60060 | 2,429.911 | 19.93 | 0.00 | 0 | 0 |
| \$ / R | On | 28/08/2014 | Foreign Exchange Option | 8.30 | Put | | | 0.00060 | 0.011 | 19.93 | 0.00 | 0 | 5,000 |
| \$ / R | On | 28/08/2014 | Foreign Exchange Option | 10.96 | Call | | | 77.57930 | 69.712 | 10.83 | 0.00 | 0 | 5,000 |
| \$ / R | On | 28/08/2014 | Foreign Exchange Option | 10.96 | Put | | | 289.97930 | 299.812 | 10.83 | 0.00 | 0 | 0 |
| \$ / R | On | 08/09/2014 | Foreign Exchange Option | 10.74 | Call | | | 177.16450 | 165.801 | 9.85 | 0.00 | 0 | 250 |
| \$ / R | On | 08/09/2014 | Foreign Exchange Option | 10.74 | Put | | | 150.06450 | 156.201 | 9.85 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 8.80 | Call | | | 1,979.68210 | 1,962.164 | 15.97 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 8.80 | Put | | | 0.18210 | 0.164 | 15.97 | 0.00 | 0 | 920 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 12.60 | Call | | | 2.00390 | 1.793 | 15.92 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 12.60 | Put | | | 1,822.50390 | 1,839.793 | 15.92 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 7.90 | Call | | | 2,879.52040 | 2,862.020 | 20.64 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 7.90 | Put | | | 0.02040 | 0.020 | 20.64 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 8.40 | Call | | | 2,379.56210 | 2,362.056 | 17.90 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 8.40 | Put | | | 0.06210 | 0.056 | 17.90 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 12.35 | Call | | | 4.07660 | 3.660 | 15.51 | 0.00 | 0 | 23,934 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 12.35 | Put | | | 1,574.57660 | 1,591.660 | 15.51 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 13.60 | Call | | | 0.92950 | 0.880 | 20.89 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 13.60 | Put | | | 2,821.42950 | 2,838.880 | 20.89 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 14.00 | Call | | | 1.02240 | 0.992 | 23.45 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 14.00 | Put | | | 3,221.52240 | 3,238.992 | 23.45 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 12.00 | Call | | | 10.93330 | 9.896 | 14.94 | 0.00 | 0 | 35,500 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 12.00 | Put | | | 1,231.43330 | 1,247.896 | 14.94 | 0.00 | 0 | 799 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 12.75 | Call | | | 1.31000 | 1.170 | 16.16 | 0.00 | 0 | 16,275 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 12.75 | Put | | | 1,971.81000 | 1,989.170 | 16.16 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 13.15 | Call | | | 0.86760 | 0.793 | 18.01 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 13.15 | Put | | | 2,371.36760 | 2,388.793 | 18.01 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 11.51 | Call | | | 32.21760 | 29.571 | 13.17 | 0.00 | 0 | 250 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 11.51 | Put | | | 762.71760 | 777.571 | 13.17 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 12.39 | Call | | | 3.63900 | 3.264 | 15.58 | 0.00 | 0 | 2,870 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 12.39 | Put | | | 1,614.13900 | 1,631.265 | 15.58 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 12.44 | Call | | | 3.15720 | 2.830 | 15.66 | 0.00 | 0 | 15,296 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 12.44 | Put | | | 1,663.65720 | 1,680.830 | 15.66 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 11.47 | Call | | | 35.05470 | 32.216 | 13.00 | 0.00 | 0 | 3,350 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 11.47 | Put | | | 725.55470 | 740.216 | 13.00 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 12.10 | Call | | | 8.26350 | 7.459 | 15.11 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 12.10 | Put | | | 1,328.76350 | 1,345.459 | 15.11 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 12.27 | Call | | | 5.11460 | 4.599 | 15.38 | 0.00 | 0 | 10,000 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 12.27 | Put | | | 1,495.61460 | 1,512.599 | 15.38 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 11.25 | Call | | | 57.14930 | 52.870 | 12.02 | 0.00 | 0 | 100 |

| 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 | 11.25 | Put | | | 527.64930 | 540.870 | 12.02 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 11.60 | Call | | | 26.76930 | 24.504 | 13.58 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 11.60 | Put | | | 847.26930 | 862.504 | 13.58 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 11.85 | Call | | | 16.56430 | 15.061 | 14.70 | 0.00 | 0 | 10,850 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 11.85 | Put | | | 1,087.06430 | 1,103.061 | 14.70 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 11.00 | Call | | | 103.85730 | 96.761 | 10.96 | 0.00 | 0 | 10,000 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 11.00 | Put | | | 324.35730 | 334.761 | 10.96 | 0.00 | 0 | 402 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 11.49 | Call | | | 33.60100 | 30.861 | 13.09 | 0.00 | 0 | 3,350 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 11.49 | Put | | | 744.10100 | 758.861 | 13.09 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 11.50 | Call | | | 32.90080 | 30.208 | 13.13 | 0.00 | 0 | 37,800 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 11.50 | Put | | | 753.40080 | 768.208 | 13.13 | 0.00 | 0 | 600 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.90 | Call | | | 132.22830 | 123.682 | 10.53 | 0.00 | 0 | 1,000 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.90 | Put | | | 252.72830 | 261.682 | 10.53 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 11.35 | Call | | | 45.48450 | 41.966 | 12.46 | 0.00 | 0 | 4,700 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 11.35 | Put | | | 615.98450 | 629.966 | 12.46 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 11.40 | Call | | | 40.75470 | 37.539 | 12.68 | 0.00 | 0 | 3,300 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 11.40 | Put | | | 661.25470 | 675.539 | 12.68 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.83 | Call | | | 156.45290 | 146.801 | 10.24 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.83 | Put | | | 206.95290 | 214.801 | 10.24 | 0.00 | 0 | 6,500 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 11.10 | Call | | | 81.62020 | 75.791 | 11.38 | 0.00 | 0 | 1,550 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 11.10 | Put | | | 402.12020 | 413.792 | 11.38 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 11.11 | Call | | | 79.68560 | 73.974 | 11.43 | 0.00 | 0 | 14,500 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 11.11 | Put | | | 410.18560 | 421.974 | 11.43 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.71 | Call | | | 210.12980 | 198.425 | 9.86 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.71 | Put | | | 140.62980 | 146.425 | 9.86 | 0.00 | 0 | 20,159 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.93 | Call | | | 122.99470 | 114.901 | 10.66 | 0.00 | 0 | 7,700 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.93 | Put | | | 273.49470 | 282.901 | 10.66 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.95 | Call | | | 117.19420 | 109.394 | 10.75 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.95 | Put | | | 287.69420 | 297.394 | 10.75 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.60 | Call | | | 275.23640 | 261.667 | 9.75 | 0.00 | 0 | 600 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.60 | Put | | | 95.73640 | 99.667 | 9.75 | 0.00 | 0 | 9,000 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.84 | Call | | | 152.75020 | 143.259 | 10.28 | 0.00 | 0 | 5,000 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.84 | Put | | | 213.25020 | 221.259 | 10.28 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.87 | Call | | | 142.13440 | 133.122 | 10.41 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.87 | Put | | | 232.63440 | 241.122 | 10.41 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.56 | Call | | | 301.62650 | 287.447 | 9.71 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.56 | Put | | | 82.12650 | 85.447 | 9.71 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.75 | Call | | | 189.21850 | 178.243 | 9.90 | 0.00 | 0 | 1,050 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.75 | Put | | | 159.71850 | 166.243 | 9.90 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.82 | Call | | | 160.24000 | 150.425 | 10.19 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.82 | Put | | | 200.74000 | 208.425 | 10.19 | 0.00 | 0 | 9,000 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.51 | Call | | | 336.56400 | 321.691 | 9.66 | 0.00 | 0 | 5,000 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.51 | Put | | | 67.06400 | 69.691 | 9.66 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.65 | Call | | | 244.26790 | 231.515 | 9.80 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.65 | Put | | | 114.76790 | 119.515 | 9.80 | 0.00 | 0 | 9,000 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.67 | Call | | | 232.51900 | 220.110 | 9.82 | 0.00 | 0 | 5,000 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.67 | Put | | | 123.01900 | 128.110 | 9.82 | 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 | 10.40 | Call | | | 420.50730 | 404.402 | 9.55 | 0.00 | 0 | 2,000 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.40 | Put | | | 41.00730 | 42.401 | 9.55 | 0.00 | 0 | 900 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.57 | Call | | | 294.89680 | 280.866 | 9.72 | 0.00 | 0 | 5,000 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.57 | Put | | | 85.39680 | 88.866 | 9.72 | 0.00 | 0 | 4,000 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.59 | Call | | | 281.70110 | 267.974 | 9.74 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.59 | Put | | | 92.20110 | 95.974 | 9.74 | 0.00 | 0 | 20,000 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.30 | Call | | | 504.18520 | 487.320 | 9.45 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.30 | Put | | | 24.68520 | 25.320 | 9.45 | 0.00 | 0 | 7,700 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.52 | Call | | | 329.40750 | 314.667 | 9.67 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.52 | Put | | | 69.90750 | 72.667 | 9.67 | 0.00 | 0 | 4,700 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.55 | Call | | | 308.44330 | 294.120 | 9.70 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.55 | Put | | | 78.94330 | 82.120 | 9.70 | 0.00 | 0 | 10,000 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.23 | Call | | | 566.16450 | 548.954 | 9.38 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.23 | Put | | | 16.66450 | 16.954 | 9.38 | 0.00 | 0 | 27,284 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.48 | Call | | | 358.52470 | 343.275 | 9.63 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.48 | Put | | | 59.02470 | 61.275 | 9.63 | 0.00 | 0 | 4,000 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.50 | Call | | | 343.80190 | 328.800 | 9.65 | 0.00 | 0 | 6,500 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.50 | Put | | | 64.30190 | 66.800 | 9.65 | 0.00 | 0 | 13,300 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.19 | Call | | | 602.98860 | 585.662 | 9.41 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.19 | Put | | | 13.48860 | 13.662 | 9.41 | 0.00 | 0 | 6,220 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.31 | Call | | | 495.54240 | 478.738 | 9.46 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.31 | Put | | | 26.04240 | 26.738 | 9.46 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.38 | Call | | | 436.72790 | 420.443 | 9.53 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.38 | Put | | | 37.22790 | 38.443 | 9.53 | 0.00 | 0 | 250 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 9.90 | Call | | | 885.20110 | 867.758 | 11.10 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 9.90 | Put | | | 5.70110 | 5.758 | 11.10 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.25 | Call | | | 548.20650 | 531.080 | 9.40 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.25 | Put | | | 18.70650 | 19.080 | 9.40 | 0.00 | 0 | 10,900 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.29 | Call | | | 512.88370 | 495.960 | 9.44 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.29 | Put | | | 23.38370 | 23.960 | 9.44 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 9.30 | Call | | | 1,480.38830 | 1,462.856 | 13.91 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 9.30 | Put | | | 0.88830 | 0.856 | 13.91 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.20 | Call | | | 593.43900 | 576.122 | 9.35 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.20 | Put | | | 13.93900 | 14.122 | 9.35 | 0.00 | 0 | 48,650 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.21 | Call | | | 584.30410 | 567.020 | 9.36 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.21 | Put | | | 14.80410 | 15.020 | 9.36 | 0.00 | 0 | 15,296 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 8.88 | Call | | | 1,899.73370 | 1,882.213 | 15.64 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 8.88 | Put | | | 0.23370 | 0.213 | 15.64 | 0.00 | 0 | 26,804 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.00 | Call | | | 787.07890 | 769.656 | 10.52 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.00 | Put | | | 7.57890 | 7.656 | 10.52 | 0.00 | 0 | 72,800 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.10 | Call | | | 689.70360 | 672.317 | 9.93 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.10 | Put | | | 10.20360 | 10.317 | 9.93 | 0.00 | 0 | 600 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 9.00 | Call | | | 1,779.84050 | 1,762.315 | 15.15 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 9.00 | Put | | | 0.34050 | 0.315 | 15.15 | 0.00 | 0 | 35,000 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 9.60 | Call | | | 1,181.88570 | 1,164.387 | 12.67 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 9.60 | Put | | | 2.38570 | 2.387 | 12.67 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 9.78 | Call | | | 1,003.61410 | 986.159 | 11.80 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 9.78 | Put | | | 4.11410 | 4.159 | 11.80 | 0.00 | 0 | 920 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 8.90 | Call | | | 1,879.74870 | 1,862.227 | 15.56 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 8.90 | Put | | | 0.24870 | 0.227 | 15.56 | 0.00 | 0 | 15,296 |
| \$ / R | On | 22/09/2014 | Foreign Exchange Option | 10.74 | Call | | | 214.53270 | 202.777 | 10.06 | 0.00 | 0 | 0 |
| \$ / R | On | 22/09/2014 | Foreign Exchange Option | 10.74 | Put | | | 162.43270 | 168.277 | 10.06 | 0.00 | 0 | 0 |
| \$ / R | On | 22/09/2014 | Foreign Exchange Option | 10.50 | Call | | | 362.92720 | 347.732 | 9.78 | 0.00 | 0 | 0 |
| \$ / R | On | 22/09/2014 | Foreign Exchange Option | 10.50 | Put | | | 70.82720 | 73.232 | 9.78 | 0.00 | 0 | 13,000 |
| \$ / R | On | 22/09/2014 | Foreign Exchange Option | 10.54 | Call | | | 334.85050 | 320.138 | 9.83 | 0.00 | 0 | 0 |
| \$ / R | On | 22/09/2014 | Foreign Exchange Option | 10.54 | Put | | | 82.75050 | 85.638 | 9.83 | 0.00 | 0 | 7,500 |
| \$ / R | On | 26/09/2014 | Foreign Exchange Option | 10.80 | Call | | | 195.98570 | 185.340 | 10.23 | 0.00 | 0 | 0 |
| \$ / R | On | 26/09/2014 | Foreign Exchange Option | 10.80 | Put | | | 196.48570 | 203.340 | 10.23 | 0.00 | 0 | 500 |
| \$ / R | On | 26/09/2014 | Foreign Exchange Option | 13.10 | Call | | | 1.43640 | 1.285 | 16.96 | 0.00 | 0 | 500 |
| \$ / R | On | 26/09/2014 | Foreign Exchange Option | 13.10 | Put | | | 2,301.93640 | 2,319.285 | 16.96 | 0.00 | 0 | 0 |
| \$ / R | On | 29/09/2014 | Foreign Exchange Option | 10.96 | Put | | | 300.62080 | 309.682 | 10.87 | 0.00 | 0 | 0 |
| \$ / R | On | 29/09/2014 | Foreign Exchange Option | 8.30 | Call | | | 2,505.13260 | 2,487.631 | 18.07 | 0.00 | 0 | 0 |
| \$ / R | On | 29/09/2014 | Foreign Exchange Option | 8.30 | Put | | | 0.13260 | 0.131 | 18.07 | 0.00 | 0 | 5,000 |
| \$ / R | On | 29/09/2014 | Foreign Exchange Option | 10.96 | Call | | | 145.62080 | 137.182 | 10.87 | 0.00 | 0 | 5,000 |
| \$ / R | On | 08/10/2014 | Foreign Exchange Option | 10.74 | Call | | | 255.38810 | 244.294 | 10.28 | 0.00 | 0 | 250 |
| \$ / R | On | 08/10/2014 | Foreign Exchange Option | 10.74 | Put | | | 173.88810 | 180.094 | 10.28 | 0.00 | 0 | 0 |
| \$ / R | On | 29/10/2014 | Foreign Exchange Option | 10.80 | Call | | | 278.41340 | 267.477 | 10.63 | 0.00 | 0 | 0 |
| \$ / R | On | 29/10/2014 | Foreign Exchange Option | 10.80 | Put | | | 217.51340 | 223.777 | 10.63 | 0.00 | 0 | 500 |
| \$ / R | On | 29/10/2014 | Foreign Exchange Option | 11.25 | Call | | | 134.41370 | 127.684 | 12.17 | 0.00 | 0 | 5,000 |
| \$ / R | On | 29/10/2014 | Foreign Exchange Option | 11.25 | Put | | | 523.51370 | 533.984 | 12.17 | 0.00 | 0 | 0 |
| \$ / R | On | 29/10/2014 | Foreign Exchange Option | 13.33 | Call | | | 7.64070 | 7.047 | 18.20 | 0.00 | 0 | 500 |
| \$ / R | On | 29/10/2014 | Foreign Exchange Option | 13.33 | Put | | | 2,476.74070 | 2,493.347 | 18.20 | 0.00 | 0 | 0 |
| \$ / R | On | 29/10/2014 | Foreign Exchange Option | 8.30 | Call | | | 2,561.39580 | 2,544.188 | 17.32 | 0.00 | 0 | 0 |
| \$ / R | On | 29/10/2014 | Foreign Exchange Option | 8.30 | Put | | | 0.49580 | 0.488 | 17.32 | 0.00 | 0 | 5,000 |
| \$ / R | On | 04/11/2014 | Foreign Exchange Option | 11.91 | Call | | | 60.09480 | 56.588 | 14.66 | 0.00 | 0 | 3,882 |
| \$ / R | On | 04/11/2014 | Foreign Exchange Option | 11.91 | Put | | | 1,097.59480 | 1,111.388 | 14.66 | 0.00 | 0 | 0 |
| \$ / R | On | 04/11/2014 | Foreign Exchange Option | 10.16 | Call | | | 746.11990 | 729.942 | 10.25 | 0.00 | 0 | 0 |
| \$ / R | On | 04/11/2014 | Foreign Exchange Option | 10.16 | Put | | | 33.61990 | 34.742 | 10.25 | 0.00 | 0 | 3,882 |
| \$ / R | On | 25/11/2014 | Foreign Exchange Option | 10.80 | Call | | | 344.15950 | 332.239 | 10.87 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2014 | Foreign Exchange Option | 10.80 | Put | | | 231.05950 | 236.539 | 10.87 | 0.00 | 0 | 500 |
| \$ / R | On | 25/11/2014 | Foreign Exchange Option | 13.61 | Call | | | 21.58930 | 19.445 | 20.27 | 0.00 | 0 | 500 |
| \$ / R | On | 25/11/2014 | Foreign Exchange Option | 13.61 | Put | | | 2,718.48930 | 2,733.745 | 20.27 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2014 | Foreign Exchange Option | 8.30 | Call | | | 2,620.11770 | 2,602.609 | 16.97 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2014 | Foreign Exchange Option | 8.30 | Put | | | 1.21770 | 1.209 | 16.97 | 0.00 | 0 | 5,000 |
| \$ / R | On | 28/11/2014 | Foreign Exchange Option | 11.25 | Call | | | 189.31250 | 181.064 | 12.19 | 0.00 | 0 | 5,000 |
| \$ / R | On | 28/11/2014 | Foreign Exchange Option | 11.25 | Put | | | 520.41250 | 529.664 | 12.19 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2014 | Foreign Exchange Option | 11.07 | Call | | | 266.26470 | 256.381 | 11.61 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2014 | Foreign Exchange Option | 11.07 | Put | | | 392.26470 | 399.981 | 11.61 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.82 | Call | | | 373.73860 | 360.326 | 10.97 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.82 | Put | | | 247.73860 | 251.926 | 10.97 | 0.00 | 0 | 41,000 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.85 | Call | | | 0.00000 | 345.296 | 11.01 | 1,726,480.00 | 5,000 | 5,000 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.63 | Put | | | 164.36210 | 168.536 | 10.74 | 0.00 | 0 | 2,359 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.70 | Call | | | 438.76060 | 425.347 | 10.82 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.70 | Put | | | 192.76060 | 196.947 | 10.82 | 0.00 | 0 | 2,902 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.73 | Call | | | 421.76260 | 408.351 | 10.86 | 0.00 | 0 | 6,524 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.73 | Put | | | 205.76260 | 209.951 | 10.86 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.74 | Call | | | 416.20790 | 402.797 | 10.87 | 0.00 | 0 | 3,900 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.52 | Put | | | 125.21410 | 129.322 | 10.60 | 0.00 | 0 | 9,425 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.55 | Call | | | 531.23170 | 517.761 | 10.64 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.55 | Put | | | 135.23170 | 139.361 | 10.64 | 0.00 | 0 | 900 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.60 | Call | | | 499.02170 | 485.585 | 10.70 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.60 | Put | | | 153.02170 | 157.185 | 10.70 | 0.00 | 0 | 10,558 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.63 | Call | | | 480.36210 | 466.936 | 10.74 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.44 | Put | | | 100.88550 | 104.893 | 10.50 | 0.00 | 0 | 2,491 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.45 | Call | | | 599.74020 | 586.163 | 10.52 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.45 | Put | | | 103.74020 | 107.763 | 10.52 | 0.00 | 0 | 5,000 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.50 | Call | | | 564.81040 | 551.296 | 10.58 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.50 | Put | | | 118.81040 | 122.895 | 10.58 | 0.00 | 0 | 22,500 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.52 | Call | | | 551.21410 | 537.722 | 10.60 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.35 | Put | | | 80.25490 | 81.366 | 10.39 | 0.00 | 0 | 5,000 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.36 | Call | | | 668.13250 | 652.179 | 10.40 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.36 | Put | | | 82.13250 | 83.779 | 10.40 | 0.00 | 0 | 2,490 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.38 | Call | | | 651.99850 | 637.155 | 10.43 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.38 | Put | | | 85.99850 | 88.755 | 10.43 | 0.00 | 0 | 500 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.44 | Call | | | 606.88550 | 593.293 | 10.50 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.10 | Put | | | 43.68150 | 44.522 | 10.75 | 0.00 | 0 | 6,581 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.30 | Call | | | 717.39050 | 700.818 | 10.46 | 0.00 | 0 | 1,130 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.30 | Put | | | 71.39050 | 72.418 | 10.46 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.34 | Call | | | 684.41300 | 667.888 | 10.40 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.34 | Put | | | 78.41300 | 79.488 | 10.40 | 0.00 | 0 | 2,490 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.35 | Call | | | 676.25490 | 659.766 | 10.39 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.88 | Put | | | 24.39580 | 25.074 | 11.07 | 0.00 | 0 | 79,241 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.00 | Call | | | 979.70380 | 962.868 | 10.90 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.00 | Put | | | 33.70380 | 34.468 | 10.90 | 0.00 | 0 | 46,500 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.05 | Call | | | 934.41400 | 917.614 | 10.82 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.05 | Put | | | 38.41400 | 39.214 | 10.82 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.10 | Call | | | 889.68150 | 872.922 | 10.75 | 0.00 | 0 | 1,260 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.56 | Put | | | 13.41210 | 13.150 | 12.10 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.60 | Call | | | 1,360.37960 | 1,342.502 | 11.94 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.60 | Put | | | 14.37960 | 14.102 | 11.94 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.78 | Call | | | 1,185.77970 | 1,167.834 | 11.26 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.78 | Put | | | 19.77970 | 19.434 | 11.26 | 0.00 | 0 | 41,000 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.88 | Call | | | 1,090.39580 | 1,073.474 | 11.07 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.09 | Put | | | 6.08010 | 5.952 | 13.88 | 0.00 | 0 | 1,402 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.44 | Call | | | 1,516.90860 | 1,499.087 | 12.55 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.44 | Put | | | 10.90860 | 10.687 | 12.55 | 0.00 | 0 | 11,976 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.50 | Call | | | 1,458.09070 | 1,440.249 | 12.32 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.50 | Put | | | 12.09070 | 11.849 | 12.32 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.56 | Call | | | 1,399.41210 | 1,381.550 | 12.10 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.55 | Call | | | 2,398.49630 | 2,380.861 | 15.89 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.55 | Put | | | 2.49630 | 2.461 | 15.89 | 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 | 9.00 | Call | | | 1,951.25070 | 1,933.540 | 14.22 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.00 | Put | | | 5.25070 | 5.140 | 14.22 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.09 | Call | | | 1,862.08010 | 1,844.352 | 13.88 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 14.84 | Put | | | 3,908.34630 | 3,923.896 | 22.97 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.00 | Call | | | 2,946.97820 | 2,929.364 | 17.84 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.00 | Put | | | 0.97820 | 0.964 | 17.84 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.45 | Call | | | 2,498.10510 | 2,480.475 | 16.24 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.45 | Put | | | 2.10510 | 2.075 | 16.24 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 14.20 | Put | | | 3,282.68150 | 3,298.190 | 22.97 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.50 | Call | | | 2,448.29220 | 2,430.660 | 16.07 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.50 | Put | | | 2.29220 | 2.259 | 16.07 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 14.23 | Call | | | 28.60230 | 25.669 | 22.97 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 14.23 | Put | | | 3,312.60230 | 3,327.269 | 22.97 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 14.84 | Call | | | 14.34630 | 12.296 | 22.97 | 0.00 | 0 | 900 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 13.24 | Put | | | 2,328.31580 | 2,344.631 | 18.78 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 13.26 | Call | | | 34.11290 | 32.848 | 18.87 | 0.00 | 0 | 79,241 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 13.26 | Put | | | 2,348.11290 | 2,364.449 | 18.87 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 13.60 | Call | | | 31.34220 | 30.364 | 20.44 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 13.60 | Put | | | 2,685.34220 | 2,701.964 | 20.44 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 14.20 | Call | | | 28.68150 | 26.590 | 22.97 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 12.50 | Put | | | 1,612.21820 | 1,626.592 | 16.23 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 13.00 | Call | | | 39.18370 | 36.965 | 17.82 | 0.00 | 0 | 36,002 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 13.00 | Put | | | 2,093.18370 | 2,108.565 | 17.82 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 13.06 | Call | | | 37.54990 | 35.422 | 18.01 | 0.00 | 0 | 7,471 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 13.06 | Put | | | 2,151.54990 | 2,167.022 | 18.01 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 13.24 | Call | | | 34.31580 | 33.031 | 18.78 | 0.00 | 0 | 41,000 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 12.10 | Put | | | 1,238.45170 | 1,251.559 | 14.97 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 12.29 | Call | | | 70.33300 | 66.506 | 15.57 | 0.00 | 0 | 1,402 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 12.29 | Put | | | 1,414.33300 | 1,428.106 | 15.57 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 12.30 | Call | | | 69.68070 | 65.886 | 15.60 | 0.00 | 0 | 1,130 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 12.30 | Put | | | 1,423.68070 | 1,437.486 | 15.60 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 12.50 | Call | | | 58.21820 | 54.992 | 16.23 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.64 | Put | | | 829.99820 | 841.122 | 13.45 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 12.00 | Call | | | 93.24170 | 88.512 | 14.65 | 0.00 | 0 | 28,500 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 12.00 | Put | | | 1,147.24170 | 1,160.112 | 14.65 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 12.01 | Call | | | 92.32500 | 87.605 | 14.68 | 0.00 | 0 | 500 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 12.01 | Put | | | 1,156.32500 | 1,169.205 | 14.68 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 12.10 | Call | | | 84.45170 | 79.959 | 14.97 | 0.00 | 0 | 7,841 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.55 | Put | | | 754.42840 | 765.014 | 13.14 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.61 | Call | | | 140.60900 | 133.959 | 13.35 | 0.00 | 0 | 9,425 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.61 | Put | | | 804.60900 | 815.559 | 13.35 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.63 | Call | | | 137.51460 | 130.980 | 13.41 | 0.00 | 0 | 1,000 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.63 | Put | | | 821.51460 | 832.580 | 13.41 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.64 | Call | | | 135.99820 | 129.522 | 13.45 | 0.00 | 0 | 10,558 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.11 | Put | | | 419.27210 | 427.177 | 11.74 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.20 | Call | | | 228.32660 | 219.174 | 12.02 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.20 | Put | | | 482.32660 | 490.774 | 12.02 | 0.00 | 0 | 250 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.50 | Call | | | 159.25980 | 151.928 | 12.98 | 0.00 | 0 | 350 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.50 | Put | | | 713.25980 | 723.528 | 12.98 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.55 | Call | | | 150.42840 | 143.414 | 13.14 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.96 | Put | | | 322.13310 | 329.073 | 11.26 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.00 | Call | | | 292.98940 | 282.593 | 11.39 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.00 | Put | | | 346.98940 | 354.193 | 11.39 | 0.00 | 0 | 35,000 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.10 | Call | | | 258.47380 | 248.718 | 11.70 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.10 | Put | | | 412.47380 | 420.318 | 11.70 | 0.00 | 0 | 4,505 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.11 | Call | | | 255.27210 | 245.577 | 11.74 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.85 | Put | | | 0.00000 | 266.896 | 11.01 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.86 | Call | | | 353.80450 | 340.392 | 11.02 | 0.00 | 0 | 1,000 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.86 | Put | | | 267.80450 | 271.992 | 11.02 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.93 | Call | | | 320.95910 | 309.158 | 11.17 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.93 | Put | | | 304.95910 | 310.758 | 11.17 | 0.00 | 0 | 79,241 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.96 | Call | | | 308.13310 | 297.473 | 11.26 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.74 | Put | | | 210.20790 | 214.397 | 10.87 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.75 | Call | | | 410.70830 | 397.295 | 10.89 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.75 | Put | | | 214.70830 | 218.895 | 10.89 | 0.00 | 0 | 0 |
| \$ / R | On | 15/12/2014 | Foreign Exchange Option | 13.80 | Call | | | 32.00760 | 31.157 | 21.35 | 0.00 | 0 | 500 |
| \$ / R | On | 15/12/2014 | Foreign Exchange Option | 13.80 | Put | | | 2,880.20760 | 2,897.057 | 21.35 | 0.00 | 0 | 0 |
| \$ / R | On | 15/12/2014 | Foreign Exchange Option | 10.80 | Call | | | 390.11460 | 376.550 | 10.93 | 0.00 | 0 | 0 |
| \$ / R | On | 15/12/2014 | Foreign Exchange Option | 10.80 | Put | | | 238.31460 | 242.450 | 10.93 | 0.00 | 0 | 500 |
| \$ / R | On | 23/12/2014 | Foreign Exchange Option | 8.30 | Call | | | 2,669.27730 | 2,651.458 | 16.64 | 0.00 | 0 | 0 |
| \$ / R | On | 23/12/2014 | Foreign Exchange Option | 8.30 | Put | | | 1.97730 | 1.958 | 16.64 | 0.00 | 0 | 5,000 |
| \$ / R | On | 23/12/2014 | Foreign Exchange Option | 11.20 | Call | | | 247.87270 | 238.189 | 11.98 | 0.00 | 0 | 5,000 |
| \$ / R | On | 23/12/2014 | Foreign Exchange Option | 11.20 | Put | | | 480.57270 | 488.689 | 11.98 | 0.00 | 0 | 0 |
| \$ / R | On | 28/01/2015 | Foreign Exchange Option | 11.20 | Call | | | 314.54950 | 303.734 | 11.97 | 0.00 | 0 | 5,000 |
| \$ / R | On | 28/01/2015 | Foreign Exchange Option | 11.20 | Put | | | 477.44950 | 484.634 | 11.97 | 0.00 | 0 | 0 |
| \$ / R | On | 28/01/2015 | Foreign Exchange Option | 14.27 | Call | | | 56.97750 | 56.065 | 22.96 | 0.00 | 0 | 300 |
| \$ / R | On | 28/01/2015 | Foreign Exchange Option | 14.27 | Put | | | 3,289.87750 | 3,306.965 | 22.96 | 0.00 | 0 | 0 |
| \$ / R | On | 28/01/2015 | Foreign Exchange Option | 8.30 | Call | | | 2,740.47990 | 2,722.436 | 16.32 | 0.00 | 0 | 0 |
| \$ / R | On | 28/01/2015 | Foreign Exchange Option | 8.30 | Put | | | 3.37990 | 3.336 | 16.32 | 0.00 | 0 | 5,000 |
| \$ / R | On | 28/01/2015 | Foreign Exchange Option | 10.80 | Call | | | 486.23020 | 472.335 | 11.07 | 0.00 | 0 | 0 |
| \$ / R | On | 28/01/2015 | Foreign Exchange Option | 10.80 | Put | | | 249.13020 | 253.235 | 11.07 | 0.00 | 0 | 300 |
| \$ / R | On | 25/02/2015 | Foreign Exchange Option | 14.50 | Call | | | 70.07450 | 67.244 | 23.05 | 0.00 | 0 | 300 |
| \$ / R | On | 25/02/2015 | Foreign Exchange Option | 14.50 | Put | | | 3,477.87450 | 3,493.245 | 23.05 | 0.00 | 0 | 0 |
| \$ / R | On | 25/02/2015 | Foreign Exchange Option | 10.80 | Call | | | 548.31080 | 533.315 | 11.17 | 0.00 | 0 | 0 |
| \$ / R | On | 25/02/2015 | Foreign Exchange Option | 10.80 | Put | | | 256.11080 | 259.315 | 11.17 | 0.00 | 0 | 300 |
| \$ / R | On | 26/02/2015 | Foreign Exchange Option | 8.30 | Call | | | 2,798.39960 | 2,780.270 | 15.95 | 0.00 | 0 | 0 |
| \$ / R | On | 26/02/2015 | Foreign Exchange Option | 8.30 | Put | | | 4.29960 | 4.270 | 15.95 | 0.00 | 0 | 5,000 |
| \$ / R | On | 26/02/2015 | Foreign Exchange Option | 11.15 | Call | | | 388.09710 | 375.681 | 11.86 | 0.00 | 0 | 5,000 |
| \$ / R | On | 26/02/2015 | Foreign Exchange Option | 11.15 | Put | | | 443.99710 | 449.681 | 11.86 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.10 | Call | | | 1,101.17140 | 1,083.798 | 11.15 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.10 | Put | | | 71.67140 | 72.498 | 11.15 | 0.00 | 0 | 69,965 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.32 | Call | | | 918.71580 | 900.897 | 10.97 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.32 | Put | | | 109.21580 | 109.597 | 10.97 | 0.00 | 0 | 24,155 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.50 | Call | | | 779.60840 | 761.311 | 10.83 | 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 | 16/03/2015 | Foreign Exchange Option | 14.20 | Put | | | 3,151.74260 | 3,170.832 | 21.62 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 8.00 | Call | | | 3,132.98020 | 3,114.687 | 16.74 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 8.00 | Put | | | 3.48020 | 3.387 | 16.74 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 13.05 | Put | | | 2,022.68940 | 2,037.023 | 16.87 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 9.00 | Call | | | 2,141.44170 | 2,123.289 | 13.57 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 9.00 | Put | | | 11.94170 | 11.989 | 13.57 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 9.50 | Call | | | 1,656.58230 | 1,638.254 | 12.40 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 9.50 | Put | | | 27.08230 | 26.954 | 12.40 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 14.20 | Call | | | 81.24260 | 82.132 | 21.62 | 0.00 | 0 | 46,165 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 12.00 | Put | | | 1,077.97260 | 1,088.667 | 14.13 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 12.61 | Call | | | 134.26240 | 129.149 | 15.73 | 0.00 | 0 | 23,800 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 12.61 | Put | | | 1,614.76240 | 1,627.849 | 15.73 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 13.00 | Call | | | 105.21520 | 101.229 | 16.74 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 13.00 | Put | | | 1,975.71520 | 1,989.929 | 16.74 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 13.05 | Call | | | 102.18940 | 98.323 | 16.87 | 0.00 | 0 | 24,155 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.00 | Put | | | 358.24520 | 362.209 | 11.57 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.01 | Call | | | 483.13590 | 468.912 | 11.59 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.01 | Put | | | 363.63590 | 367.612 | 11.59 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.50 | Call | | | 311.05310 | 300.653 | 12.79 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.50 | Put | | | 681.55310 | 689.353 | 12.79 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 12.00 | Call | | | 207.47260 | 199.967 | 14.13 | 0.00 | 0 | 10,000 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.79 | Put | | | 254.61790 | 258.328 | 11.21 | 0.00 | 0 | 1,112 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.90 | Call | | | 536.08870 | 521.730 | 11.40 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.90 | Put | | | 306.58870 | 310.430 | 11.40 | 0.00 | 0 | 46,165 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.99 | Call | | | 492.39470 | 478.146 | 11.56 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.99 | Put | | | 352.89470 | 356.846 | 11.56 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.00 | Call | | | 487.74520 | 473.509 | 11.57 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.50 | Put | | | 150.10840 | 150.011 | 10.83 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.51 | Call | | | 772.18040 | 753.853 | 10.82 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.51 | Put | | | 152.68040 | 152.553 | 10.82 | 0.00 | 0 | 23,800 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.75 | Call | | | 616.51900 | 601.976 | 11.14 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.75 | Put | | | 237.01900 | 240.676 | 11.14 | 0.00 | 0 | 10,000 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.79 | Call | | | 594.11790 | 579.628 | 11.21 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 10.80 | Call | | | 612.93650 | 598.190 | 11.27 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 10.80 | Put | | | 261.83650 | 265.290 | 11.27 | 0.00 | 0 | 300 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 14.85 | Call | | | 67.75640 | 65.880 | 22.61 | 0.00 | 0 | 300 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 14.85 | Put | | | 3,766.65640 | 3,782.980 | 22.61 | 0.00 | 0 | 0 |
| \$ / R | On | 28/04/2015 | Foreign Exchange Option | 10.80 | Call | | | 681.24500 | 664.721 | 11.31 | 0.00 | 0 | 0 |
| \$ / R | On | 28/04/2015 | Foreign Exchange Option | 10.80 | Put | | | 266.54500 | 268.421 | 11.31 | 0.00 | 0 | 300 |
| \$ / R | On | 28/04/2015 | Foreign Exchange Option | 15.15 | Call | | | 71.46320 | 69.147 | 22.30 | 0.00 | 0 | 300 |
| \$ / R | On | 28/04/2015 | Foreign Exchange Option | 15.15 | Put | | | 4,006.76320 | 4,022.847 | 22.30 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 15.48 | Call | | | 76.21470 | 73.887 | 22.39 | 0.00 | 0 | 300 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 15.48 | Put | | | 4,281.71470 | 4,298.087 | 22.39 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 10.80 | Call | | | 745.28700 | 728.208 | 11.41 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 10.80 | Put | | | 270.78700 | 272.408 | 11.41 | 0.00 | 0 | 300 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.79 | Call | | | 385.31700 | 374.127 | 13.52 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.79 | Put | | | 867.91700 | 875.627 | 13.52 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.80 | Call | | | 382.78350 | 371.653 | 13.54 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.80 | Put | | | 875.38350 | 883.154 | 13.54 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.81 | Call | | | 380.27110 | 369.205 | 13.57 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.81 | Put | | | 882.87110 | 890.705 | 13.57 | 0.00 | 0 | 0 |
| \$ / R | On | 26/06/2015 | Foreign Exchange Option | 10.80 | Call | | | 808.00930 | 792.125 | 11.47 | 0.00 | 0 | 0 |
| \$ / R | On | 26/06/2015 | Foreign Exchange Option | 10.80 | Put | | | 271.70930 | 274.925 | 11.47 | 0.00 | 0 | 300 |
| \$ / R | On | 26/06/2015 | Foreign Exchange Option | 15.88 | Call | | | 75.93910 | 72.450 | 22.27 | 0.00 | 0 | 300 |
| \$ / R | On | 26/06/2015 | Foreign Exchange Option | 15.88 | Put | | | 4,619.63910 | 4,635.250 | 22.27 | 0.00 | 0 | 0 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 10.80 | Call | | | 883.76660 | 865.515 | 11.60 | 0.00 | 0 | 0 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 10.80 | Put | | | 278.56660 | 279.815 | 11.60 | 0.00 | 0 | 300 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 16.15 | Call | | | 79.43240 | 77.263 | 22.05 | 0.00 | 0 | 300 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 16.15 | Put | | | 4,824.23240 | 4,841.563 | 22.05 | 0.00 | 0 | 0 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 16.50 | Call | | | 79.71860 | 77.658 | 21.97 | 0.00 | 0 | 300 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 16.50 | Put | | | 5,111.91860 | 5,129.258 | 21.97 | 0.00 | 0 | 0 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 10.80 | Call | | | 954.10980 | 936.010 | 11.81 | 0.00 | 0 | 0 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 10.80 | Put | | | 286.30980 | 287.610 | 11.81 | 0.00 | 0 | 300 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.06 | Call | | | 294.85980 | 287.359 | 16.20 | 0.00 | 0 | 18,946 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.06 | Put | | | 1,848.15980 | 1,859.959 | 16.20 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.49 | Call | | | 656.46660 | 641.940 | 13.03 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.49 | Put | | | 639.76660 | 644.540 | 13.03 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.50 | Call | | | 652.66820 | 638.200 | 13.05 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.50 | Put | | | 645.96820 | 650.800 | 13.05 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.51 | Call | | | 648.92970 | 634.520 | 13.07 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.51 | Put | | | 652.22970 | 657.120 | 13.07 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.56 | Call | | | 1,160.43130 | 1,141.711 | 11.83 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.56 | Put | | | 213.73130 | 214.311 | 11.83 | 0.00 | 0 | 18,946 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,029.12010 | 1,011.556 | 11.99 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 10.80 | Put | | | 292.12010 | 293.955 | 11.99 | 0.00 | 0 | 300 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 16.80 | Call | | | 82.07960 | 78.683 | 21.70 | 0.00 | 0 | 300 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 16.80 | Put | | | 5,345.07960 | 5,361.083 | 21.70 | 0.00 | 0 | 0 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,099.04400 | 1,081.171 | 12.12 | 0.00 | 0 | 0 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 10.80 | Put | | | 297.24400 | 298.671 | 12.12 | 0.00 | 0 | 300 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 16.98 | Call | | | 90.65880 | 88.522 | 21.72 | 0.00 | 0 | 300 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 16.98 | Put | | | 5,468.85880 | 5,486.022 | 21.72 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 17.45 | Call | | | 80.62600 | 78.724 | 21.44 | 0.00 | 0 | 300 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 17.45 | Put | | | 5,868.32600 | 5,885.624 | 21.44 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,163.10830 | 1,145.269 | 12.22 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 10.80 | Put | | | 300.80830 | 302.170 | 12.22 | 0.00 | 0 | 300 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Option | 9.15 | Call | | | 2,598.94300 | 2,579.494 | 13.47 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Option | 9.15 | Put | | | 45.54300 | 45.394 | 13.47 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Option | 9.20 | Call | | | 2,550.87910 | 2,531.422 | 13.35 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Option | 9.20 | Put | | | 47.47910 | 47.322 | 13.35 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Option | 9.25 | Call | | | 2,502.89820 | 2,483.430 | 13.23 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Option | 9.25 | Put | | | 49.49820 | 49.330 | 13.23 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Option | 11.00 | Call | | | 1,080.47380 | 1,063.311 | 12.41 | 0.00 | 0 | 500 |
| \$ / R | On | 14/12/2015 | Foreign Exchange Option | 11.00 | Put | | | 377.07380 | 379.211 | 12.41 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 11.14 | Call | | | 1,016.17750 | 999.638 | 12.57 | 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 | 21/12/2015 | Foreign Exchange Option | 11.14 | Put | | | 437.67750 | 440.338 | 12.57 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 17.87 | Call | | | 74.62420 | 72.845 | 21.28 | 0.00 | 0 | 300 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 17.87 | Put | | | 6,226.12420 | 6,243.545 | 21.28 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,221.45860 | 1,203.674 | 12.29 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 10.80 | Put | | | 302.95860 | 304.374 | 12.29 | 0.00 | 0 | 300 |
| Total \$ / R Option | | | | | | | | | | | 1,726,480.00 | 5,000 | 1,769,337 |
| Total \$ / R | | | | | | | | | | | 318,304,000.00 | 34,322 | 2,666,513 |
| \$ / R MAXI | On | 15/09/2014 | Foreign Exchange Future | | | 10.76200 | | 10.77950 | | | 581,148.00 | 54 | 969 |
| \$ / R MAXI | On | 12/12/2014 | Foreign Exchange Future | | | 10.92840 | | 10.94600 | | | 0.00 | 0 | 67 |
| \$ / R MAXI | On | 16/03/2015 | Foreign Exchange Future | | | 11.11130 | | 11.12950 | | | 0.00 | 0 | 0 |
| Total \$ / R MAXI Future | | | | | | | | | | | 581,148.00 | 54 | 1,036 |
| \$ / R MAXI | On | 15/09/2014 | Foreign Exchange Option | 10.66 | Put | | | 11,884.75120 | 12,376.566 | 9.81 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 15/09/2014 | Foreign Exchange Option | 10.64 | Call | | | 25,028.00440 | 23,735.987 | 9.79 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 15/09/2014 | Foreign Exchange Option | 10.64 | Put | | | 11,078.00440 | 11,535.987 | 9.79 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 15/09/2014 | Foreign Exchange Option | 10.65 | Call | | | 24,426.79420 | 23,151.505 | 9.80 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 15/09/2014 | Foreign Exchange Option | 10.65 | Put | | | 11,476.79420 | 11,951.505 | 9.80 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 15/09/2014 | Foreign Exchange Option | 10.66 | Call | | | 23,834.75120 | 22,576.566 | 9.81 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 12/12/2014 | Foreign Exchange Option | 10.72 | Put | | | 20,137.50610 | 20,556.048 | 10.85 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 12/12/2014 | Foreign Exchange Option | 11.34 | Call | | | 19,250.95300 | 18,414.739 | 12.46 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 12/12/2014 | Foreign Exchange Option | 11.34 | Put | | | 58,650.95300 | 59,574.739 | 12.46 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 12/12/2014 | Foreign Exchange Option | 11.35 | Call | | | 19,020.86010 | 18,189.855 | 12.49 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 12/12/2014 | Foreign Exchange Option | 11.35 | Put | | | 59,420.86010 | 60,349.855 | 12.49 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 12/12/2014 | Foreign Exchange Option | 11.36 | Call | | | 18,793.68960 | 17,968.115 | 12.53 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 12/12/2014 | Foreign Exchange Option | 11.36 | Put | | | 60,193.68960 | 61,128.115 | 12.53 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 12/12/2014 | Foreign Exchange Option | 10.72 | Call | | | 42,737.50610 | 41,396.048 | 10.85 | 0.00 | 0 | 200 |
| \$ / R MAXI | On | 16/03/2015 | Foreign Exchange Option | 11.11 | Call | | | 43,920.76050 | 42,542.536 | 11.77 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 16/03/2015 | Foreign Exchange Option | 11.11 | Put | | | 41,970.76050 | 42,412.536 | 11.77 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 16/03/2015 | Foreign Exchange Option | 11.09 | Call | | | 44,768.24320 | 43,355.745 | 11.73 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 16/03/2015 | Foreign Exchange Option | 11.09 | Put | | | 40,818.24320 | 41,225.745 | 11.73 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 16/03/2015 | Foreign Exchange Option | 11.10 | Call | | | 44,342.59880 | 42,931.369 | 11.75 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 16/03/2015 | Foreign Exchange Option | 11.10 | Put | | | 41,392.59880 | 41,801.369 | 11.75 | 0.00 | 0 | 0 |
| Total \$ / R MAXI Option | | | | | | | | | | | 0.00 | 0 | 200 |
| Total \$ / R MAXI | | | | | | | | | | | 581,148.00 | 54 | 1,236 |
| £ / R | On | 15/09/2014 | Foreign Exchange Future | | | 18.38310 | | 18.47000 | | | 24,890,717.40 | 1,354 | 44,095 |
| £ / R | On | 12/12/2014 | Foreign Exchange Future | | | 18.65010 | | 18.73770 | | | 0.00 | 0 | 10,861 |
| £ / R | On | 23/01/2015 | Foreign Exchange Future | | | 18.77780 | | 18.86560 | | | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2015 | Foreign Exchange Future | | | 18.93610 | | 19.02400 | | | 0.00 | 0 | 250 |
| £ / R | On | 12/06/2015 | Foreign Exchange Future | | | 19.20690 | | 19.29540 | | | 0.00 | 0 | 0 |
| Total £ / R Future | | | | | | | | | | | 24,890,717.40 | 1,354 | 55,206 |

| 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 | 17.60 | Call | | | 903.44870 | 825.427 | 9.34 | 0.00 | 0 | 0 |
| £ / R | On | 15/09/2014 | Foreign Exchange Option | 19.01 | Call | | | 130.39830 | 107.742 | 10.95 | 0.00 | 0 | 2,750 |
| £ / R | On | 15/09/2014 | Foreign Exchange Option | 16.84 | Put | | | 11.62990 | 12.761 | 12.11 | 0.00 | 0 | 0 |
| £ / R | On | 15/09/2014 | Foreign Exchange Option | 16.86 | Call | | | 1,621.87920 | 1,536.152 | 12.02 | 0.00 | 0 | 0 |
| £ / R | On | 15/09/2014 | Foreign Exchange Option | 16.86 | Put | | | 11.87920 | 13.052 | 12.02 | 0.00 | 0 | 0 |
| £ / R | On | 15/09/2014 | Foreign Exchange Option | 17.20 | Call | | | 1,287.52940 | 1,202.840 | 10.56 | 0.00 | 0 | 0 |
| £ / R | On | 15/09/2014 | Foreign Exchange Option | 17.20 | Put | | | 17.52940 | 19.740 | 10.56 | 0.00 | 0 | 15,000 |
| £ / R | On | 15/09/2014 | Foreign Exchange Option | 19.48 | Call | | | 62.72490 | 51.508 | 11.93 | 0.00 | 0 | 1,700 |
| £ / R | On | 15/09/2014 | Foreign Exchange Option | 17.60 | Put | | | 33.44870 | 42.327 | 9.34 | 0.00 | 0 | 1,700 |
| £ / R | On | 15/09/2014 | Foreign Exchange Option | 17.65 | Call | | | 859.58640 | 782.812 | 9.37 | 0.00 | 0 | 0 |
| £ / R | On | 15/09/2014 | Foreign Exchange Option | 17.65 | Put | | | 39.58640 | 49.712 | 9.37 | 0.00 | 0 | 2,750 |
| £ / R | On | 15/09/2014 | Foreign Exchange Option | 16.85 | Call | | | 1,631.75370 | 1,546.005 | 12.06 | 0.00 | 0 | 0 |
| £ / R | On | 15/09/2014 | Foreign Exchange Option | 16.85 | Put | | | 11.75370 | 12.905 | 12.06 | 0.00 | 0 | 0 |
| £ / R | On | 15/09/2014 | Foreign Exchange Option | 18.56 | Put | | | 351.62630 | 399.526 | 10.14 | 0.00 | 0 | 0 |
| £ / R | On | 15/09/2014 | Foreign Exchange Option | 19.01 | Put | | | 670.39830 | 734.642 | 10.95 | 0.00 | 0 | 0 |
| £ / R | On | 15/09/2014 | Foreign Exchange Option | 19.44 | Call | | | 66.43790 | 54.498 | 11.83 | 0.00 | 0 | 21,200 |
| £ / R | On | 15/09/2014 | Foreign Exchange Option | 19.44 | Put | | | 1,036.43790 | 1,111.398 | 11.83 | 0.00 | 0 | 0 |
| £ / R | On | 15/09/2014 | Foreign Exchange Option | 17.35 | Call | | | 1,141.23350 | 1,057.302 | 9.92 | 0.00 | 0 | 0 |
| £ / R | On | 15/09/2014 | Foreign Exchange Option | 17.35 | Put | | | 21.23350 | 24.202 | 9.92 | 0.00 | 0 | 3,200 |
| £ / R | On | 15/09/2014 | Foreign Exchange Option | 16.50 | Put | | | 7.30160 | 8.374 | 13.43 | 0.00 | 0 | 11,200 |
| £ / R | On | 15/09/2014 | Foreign Exchange Option | 16.84 | Call | | | 1,641.62990 | 1,555.861 | 12.11 | 0.00 | 0 | 0 |
| £ / R | On | 15/09/2014 | Foreign Exchange Option | 19.48 | Put | | | 1,072.72490 | 1,148.408 | 11.93 | 0.00 | 0 | 0 |
| £ / R | On | 15/09/2014 | Foreign Exchange Option | 19.70 | Call | | | 46.01680 | 38.092 | 12.49 | 0.00 | 0 | 20,000 |
| £ / R | On | 15/09/2014 | Foreign Exchange Option | 19.70 | Put | | | 1,276.01680 | 1,354.992 | 12.49 | 0.00 | 0 | 0 |
| £ / R | On | 15/09/2014 | Foreign Exchange Option | 18.56 | Call | | | 261.62630 | 222.625 | 10.14 | 0.00 | 0 | 0 |
| £ / R | On | 15/09/2014 | Foreign Exchange Option | 12.74 | Call | | | 5,730.00000 | 5,643.100 | 12.05 | 0.00 | 0 | 0 |
| £ / R | On | 15/09/2014 | Foreign Exchange Option | 12.74 | Put | | | 0.00000 | 0.000 | 12.05 | 0.00 | 0 | 0 |
| £ / R | On | 15/09/2014 | Foreign Exchange Option | 16.50 | Call | | | 1,977.30160 | 1,891.474 | 13.43 | 0.00 | 0 | 0 |
| £ / R | On | 12/12/2014 | Foreign Exchange Option | 17.54 | Put | | | 101.50370 | 112.667 | 10.34 | 0.00 | 0 | 0 |
| £ / R | On | 12/12/2014 | Foreign Exchange Option | 17.55 | Call | | | 1,290.62800 | 1,214.271 | 10.33 | 0.00 | 0 | 0 |
| £ / R | On | 12/12/2014 | Foreign Exchange Option | 17.55 | Put | | | 102.92800 | 114.170 | 10.33 | 0.00 | 0 | 0 |
| £ / R | On | 12/12/2014 | Foreign Exchange Option | 17.56 | Call | | | 1,282.06960 | 1,205.792 | 10.32 | 0.00 | 0 | 0 |
| £ / R | On | 12/12/2014 | Foreign Exchange Option | 17.56 | Put | | | 104.36960 | 115.692 | 10.32 | 0.00 | 0 | 0 |
| £ / R | On | 12/12/2014 | Foreign Exchange Option | 18.50 | Call | | | 637.29030 | 587.413 | 10.79 | 0.00 | 0 | 0 |
| £ / R | On | 12/12/2014 | Foreign Exchange Option | 18.50 | Put | | | 399.59030 | 437.313 | 10.79 | 0.00 | 0 | 500 |
| £ / R | On | 12/12/2014 | Foreign Exchange Option | 17.54 | Call | | | 1,299.20370 | 1,222.767 | 10.34 | 0.00 | 0 | 0 |
| £ / R | On | 23/01/2015 | Foreign Exchange Option | 19.10 | Call | | | 521.60890 | 485.683 | 11.63 | 0.00 | 0 | 0 |
| £ / R | On | 23/01/2015 | Foreign Exchange Option | 19.10 | Put | | | 756.00890 | 807.883 | 11.63 | 0.00 | 0 | 0 |
| £ / R | On | 23/01/2015 | Foreign Exchange Option | 19.11 | Call | | | 518.21190 | 482.493 | 11.65 | 0.00 | 0 | 0 |
| £ / R | On | 23/01/2015 | Foreign Exchange Option | 21.70 | Call | | | 84.20530 | 76.842 | 14.34 | 0.00 | 0 | 4,700 |
| £ / R | On | 23/01/2015 | Foreign Exchange Option | 21.70 | Put | | | 2,918.60530 | 2,999.042 | 14.34 | 0.00 | 0 | 0 |
| £ / R | On | 23/01/2015 | Foreign Exchange Option | 21.72 | Call | | | 82.77810 | 75.543 | 14.35 | 0.00 | 0 | 4,697 |
| £ / R | On | 23/01/2015 | Foreign Exchange Option | 18.63 | Put | | | 482.62360 | 521.889 | 11.02 | 0.00 | 0 | 4,697 |
| £ / R | On | 23/01/2015 | Foreign Exchange Option | 19.09 | Call | | | 525.02940 | 488.895 | 11.61 | 0.00 | 0 | 0 |
| £ / R | On | 23/01/2015 | Foreign Exchange Option | 19.09 | Put | | | 749.42940 | 801.095 | 11.61 | 0.00 | 0 | 0 |
| £ / R | On | 23/01/2015 | Foreign Exchange Option | 18.50 | Put | | | 420.26030 | 456.342 | 10.90 | 0.00 | 0 | 4,700 |
| £ / R | On | 23/01/2015 | Foreign Exchange Option | 18.63 | Call | | | 718.22360 | 669.689 | 11.02 | 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 | 21.72 | Put | | | 2,937.17810 | 3,017.743 | 14.35 | 0.00 | 0 | 0 |
| £ / R | On | 23/01/2015 | Foreign Exchange Option | 19.11 | Put | | | 762.61190 | 814.693 | 11.65 | 0.00 | 0 | 0 |
| £ / R | On | 23/01/2015 | Foreign Exchange Option | 21.04 | Call | | | 146.42910 | 133.595 | 14.10 | 0.00 | 0 | 9,605 |
| £ / R | On | 23/01/2015 | Foreign Exchange Option | 21.04 | Put | | | 2,320.82910 | 2,395.795 | 14.10 | 0.00 | 0 | 0 |
| £ / R | On | 23/01/2015 | Foreign Exchange Option | 18.22 | Call | | | 948.04490 | 889.463 | 10.66 | 0.00 | 0 | 0 |
| £ / R | On | 23/01/2015 | Foreign Exchange Option | 18.22 | Put | | | 302.44490 | 331.663 | 10.66 | 0.00 | 0 | 9,605 |
| £ / R | On | 23/01/2015 | Foreign Exchange Option | 18.50 | Call | | | 785.86030 | 734.142 | 10.90 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2015 | Foreign Exchange Option | 19.31 | Call | | | 621.53510 | 585.387 | 12.20 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2015 | Foreign Exchange Option | 19.31 | Put | | | 907.53510 | 959.287 | 12.20 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2015 | Foreign Exchange Option | 19.29 | Call | | | 628.28630 | 591.799 | 12.18 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2015 | Foreign Exchange Option | 19.29 | Put | | | 894.28630 | 945.699 | 12.18 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2015 | Foreign Exchange Option | 19.30 | Call | | | 624.90090 | 588.583 | 12.19 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2015 | Foreign Exchange Option | 19.30 | Put | | | 900.90090 | 952.483 | 12.19 | 0.00 | 0 | 0 |
| £ / R | On | 12/06/2015 | Foreign Exchange Option | 18.86 | Call | | | 1,084.31650 | 1,034.995 | 11.78 | 0.00 | 0 | 0 |
| £ / R | On | 12/06/2015 | Foreign Exchange Option | 18.86 | Put | | | 648.91650 | 688.095 | 11.78 | 0.00 | 0 | 0 |
| £ / R | On | 12/06/2015 | Foreign Exchange Option | 18.84 | Call | | | 1,094.09440 | 1,044.469 | 11.76 | 0.00 | 0 | 0 |
| £ / R | On | 12/06/2015 | Foreign Exchange Option | 18.84 | Put | | | 638.69440 | 677.569 | 11.76 | 0.00 | 0 | 0 |
| £ / R | On | 12/06/2015 | Foreign Exchange Option | 18.85 | Call | | | 1,089.19520 | 1,039.726 | 11.77 | 0.00 | 0 | 0 |
| £ / R | On | 12/06/2015 | Foreign Exchange Option | 18.85 | Put | | | 643.79520 | 682.826 | 11.77 | 0.00 | 0 | 0 |
| Total £ / R Option | | | | | | | | | | | 0.00 | 0 | 118,004 |
| Total £ / R | | | | | | | | | | | 24,890,717.40 | 1,354 | 173,210 |
| ¥ / R | On | 15/09/2014 | Foreign Exchange Future | | | 0.10603 | | 0.10607 | | | 0.00 | 0 | 2,764 |
| ¥ / R | On | 12/12/2014 | Foreign Exchange Future | | | 0.10774 | | 0.10778 | | | 0.00 | 0 | 13,501 |
| ¥ / R | On | 16/03/2015 | Foreign Exchange Future | | | 0.10966 | | 0.10970 | | | 0.00 | 0 | 50 |
| Total ¥ / R Future | | | | | | | | | | | 0.00 | 0 | 16,315 |
| ¥ / R | On | 15/09/2014 | Foreign Exchange Option | 0.10 | Call | | | 623.92140 | 617.986 | 10.22 | 0.00 | 0 | 0 |
| ¥ / R | On | 15/09/2014 | Foreign Exchange Option | 0.10 | Put | | | 16.52140 | 15.186 | 10.22 | 0.00 | 0 | 0 |
| ¥ / R | On | 15/09/2014 | Foreign Exchange Option | 0.11 | Call | | | 77.11420 | 71.680 | 12.26 | 0.00 | 0 | 0 |
| ¥ / R | On | 15/09/2014 | Foreign Exchange Option | 0.11 | Put | | | 469.71420 | 468.880 | 12.26 | 0.00 | 0 | 0 |
| ¥ / R | On | 15/09/2014 | Foreign Exchange Option | 0.12 | Call | | | 5.88320 | 4.614 | 14.69 | 0.00 | 0 | 0 |
| ¥ / R | On | 15/09/2014 | Foreign Exchange Option | 0.12 | Put | | | 1,398.48320 | 1,401.814 | 14.69 | 0.00 | 0 | 0 |
| ¥ / R | On | 12/12/2014 | Foreign Exchange Option | 0.10 | Call | | | 855.53820 | 851.283 | 12.50 | 0.00 | 0 | 0 |
| ¥ / R | On | 12/12/2014 | Foreign Exchange Option | 0.10 | Put | | | 77.33820 | 77.483 | 12.50 | 0.00 | 0 | 0 |
| ¥ / R | On | 12/12/2014 | Foreign Exchange Option | 0.11 | Call | | | 283.42250 | 279.490 | 13.82 | 0.00 | 0 | 0 |
| ¥ / R | On | 12/12/2014 | Foreign Exchange Option | 0.11 | Put | | | 505.22250 | 505.690 | 13.82 | 0.00 | 0 | 0 |
| ¥ / R | On | 12/12/2014 | Foreign Exchange Option | 0.12 | Call | | | 94.90720 | 92.512 | 16.37 | 0.00 | 0 | 0 |
| ¥ / R | On | 12/12/2014 | Foreign Exchange Option | 0.12 | Put | | | 1,316.70720 | 1,318.712 | 16.37 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/03/2015 | Foreign Exchange Option | 0.09 | Call | | | 1,982.56130 | 1,978.141 | 12.99 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/03/2015 | Foreign Exchange Option | 0.09 | Put | | | 12.26130 | 12.641 | 12.99 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/03/2015 | Foreign Exchange Option | 0.10 | Call | | | 1,089.70230 | 1,086.372 | 13.15 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/03/2015 | Foreign Exchange Option | 0.10 | Put | | | 119.40230 | 120.872 | 13.15 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/03/2015 | Foreign Exchange Option | 0.11 | Call | | | 491.32320 | 488.889 | 14.19 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/03/2015 | Foreign Exchange Option | 0.11 | Put | | | 521.02320 | 523.389 | 14.19 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| Total ¥ / R Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | | 0.00 | 0 | 16,315 |
| € / R | On | 15/09/2014 | Foreign Exchange Future | | | 14.55270 | | 14.59470 | | | 0.00 | 0 | 69,164 |
| € / R | On | 12/12/2014 | Foreign Exchange Future | | | 14.78360 | | 14.82610 | | | 7,391,800.00 | 500 | 14,170 |
| € / R | On | 16/03/2015 | Foreign Exchange Future | | | 15.03850 | | 15.08220 | | | 0.00 | 0 | 2,526 |
| € / R | On | 12/06/2015 | Foreign Exchange Future | | | 15.28910 | | 15.33430 | | | 0.00 | 0 | 0 |
| Total € / R Future | | | | | | | | | | | 7,391,800.00 | 500 | 85,860 |
| € / R | On | 15/09/2014 | Foreign Exchange Option | 13.85 | Call | | | 769.60690 | 728.969 | 9.56 | 0.00 | 0 | 0 |
| € / R | On | 15/09/2014 | Foreign Exchange Option | 13.85 | Put | | | 24.90690 | 26.269 | 9.56 | 0.00 | 0 | 21,000 |
| € / R | On | 15/09/2014 | Foreign Exchange Option | 14.00 | Call | | | 638.52410 | 599.659 | 9.62 | 0.00 | 0 | 0 |
| € / R | On | 15/09/2014 | Foreign Exchange Option | 14.00 | Put | | | 43.82410 | 46.959 | 9.62 | 0.00 | 0 | 13,000 |
| € / R | On | 15/09/2014 | Foreign Exchange Option | 14.35 | Call | | | 374.52100 | 343.503 | 9.75 | 0.00 | 0 | 0 |
| € / R | On | 15/09/2014 | Foreign Exchange Option | 14.35 | Put | | | 129.82100 | 140.803 | 9.75 | 0.00 | 0 | 0 |
| € / R | On | 15/09/2014 | Foreign Exchange Option | 14.36 | Call | | | 368.03490 | 337.310 | 9.76 | 0.00 | 0 | 0 |
| € / R | On | 15/09/2014 | Foreign Exchange Option | 14.36 | Put | | | 133.33490 | 144.610 | 9.76 | 0.00 | 0 | 0 |
| € / R | On | 15/09/2014 | Foreign Exchange Option | 13.54 | Call | | | 1,064.42320 | 1,022.441 | 10.24 | 0.00 | 0 | 0 |
| € / R | On | 15/09/2014 | Foreign Exchange Option | 13.54 | Put | | | 9.72320 | 9.741 | 10.24 | 0.00 | 0 | 21,000 |
| € / R | On | 15/09/2014 | Foreign Exchange Option | 14.30 | Call | | | 407.91010 | 375.468 | 9.73 | 0.00 | 0 | 0 |
| € / R | On | 15/09/2014 | Foreign Exchange Option | 14.30 | Put | | | 113.21010 | 122.768 | 9.73 | 0.00 | 0 | 650 |
| € / R | On | 15/09/2014 | Foreign Exchange Option | 14.33 | Call | | | 387.68600 | 356.088 | 9.75 | 0.00 | 0 | 0 |
| € / R | On | 15/09/2014 | Foreign Exchange Option | 14.33 | Put | | | 122.98600 | 133.388 | 9.75 | 0.00 | 0 | 800 |
| € / R | On | 15/09/2014 | Foreign Exchange Option | 16.34 | Call | | | 8.58510 | 6.541 | 13.96 | 0.00 | 0 | 800 |
| € / R | On | 15/09/2014 | Foreign Exchange Option | 16.34 | Put | | | 1,753.88510 | 1,793.841 | 13.96 | 0.00 | 0 | 0 |
| € / R | On | 15/09/2014 | Foreign Exchange Option | 14.34 | Call | | | 381.07150 | 349.760 | 9.75 | 0.00 | 0 | 0 |
| € / R | On | 15/09/2014 | Foreign Exchange Option | 14.34 | Put | | | 126.37150 | 137.060 | 9.75 | 0.00 | 0 | 0 |
| € / R | On | 15/09/2014 | Foreign Exchange Option | 15.71 | Call | | | 29.34690 | 24.615 | 12.83 | 0.00 | 0 | 49,000 |
| € / R | On | 15/09/2014 | Foreign Exchange Option | 15.71 | Put | | | 1,144.64690 | 1,181.915 | 12.83 | 0.00 | 0 | 0 |
| € / R | On | 12/12/2014 | Foreign Exchange Option | 13.50 | Call | | | 1,368.27520 | 1,329.467 | 11.03 | 0.00 | 0 | 0 |
| € / R | On | 12/12/2014 | Foreign Exchange Option | 13.71 | Call | | | 1,178.26560 | 1,140.357 | 10.75 | 0.00 | 0 | 0 |
| € / R | On | 12/12/2014 | Foreign Exchange Option | 13.71 | Put | | | 62.16560 | 66.757 | 10.75 | 0.00 | 0 | 0 |
| € / R | On | 12/12/2014 | Foreign Exchange Option | 13.74 | Call | | | 1,151.71380 | 1,113.945 | 10.71 | 0.00 | 0 | 0 |
| € / R | On | 12/12/2014 | Foreign Exchange Option | 13.74 | Put | | | 65.61380 | 70.345 | 10.71 | 0.00 | 0 | 650 |
| € / R | On | 12/12/2014 | Foreign Exchange Option | 16.30 | Call | | | 98.01120 | 93.385 | 13.89 | 0.00 | 0 | 1,737 |
| € / R | On | 12/12/2014 | Foreign Exchange Option | 13.50 | Put | | | 42.17520 | 45.867 | 11.03 | 0.00 | 0 | 1,737 |
| € / R | On | 12/12/2014 | Foreign Exchange Option | 13.69 | Call | | | 1,196.05600 | 1,158.054 | 10.78 | 0.00 | 0 | 0 |
| € / R | On | 12/12/2014 | Foreign Exchange Option | 13.69 | Put | | | 59.95600 | 64.454 | 10.78 | 0.00 | 0 | 0 |
| € / R | On | 12/12/2014 | Foreign Exchange Option | 13.70 | Call | | | 1,187.15200 | 1,149.196 | 10.77 | 0.00 | 0 | 0 |
| € / R | On | 12/12/2014 | Foreign Exchange Option | 16.30 | Put | | | 1,571.91120 | 1,609.785 | 13.89 | 0.00 | 0 | 0 |
| € / R | On | 12/12/2014 | Foreign Exchange Option | 13.70 | Put | | | 61.05200 | 65.596 | 10.77 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.96 | Call | | | 620.69300 | 589.820 | 11.29 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.96 | Put | | | 498.49300 | 511.320 | 11.29 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.94 | Call | | | 630.13410 | 599.140 | 11.27 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.94 | Put | | | 487.93410 | 500.640 | 11.27 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------------|------------------|----------------|
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.95 | Call | | | 625.39870 | 594.465 | 11.28 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.95 | Put | | | 493.19870 | 505.965 | 11.28 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 15.40 | Put | | | 737.14810 | 759.181 | 12.07 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 15.41 | Call | | | 667.64000 | 644.641 | 12.09 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 15.41 | Put | | | 743.34000 | 765.541 | 12.09 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 15.39 | Call | | | 675.27300 | 651.938 | 12.06 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 15.39 | Put | | | 730.97300 | 752.838 | 12.06 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 15.40 | Call | | | 671.44810 | 648.281 | 12.07 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | | 0.00 | 0 | 110,374 |
| Total € / R | | | | | | | | | | | 7,391,800.00 | 500 | 196,234 |
| AU\$ / R | On | 15/09/2014 | Foreign Exchange Future | | | 10.05050 | | 10.05130 | | | 0.00 | 0 | 14,005 |
| AU\$ / R | On | 12/12/2014 | Foreign Exchange Future | | | 10.14470 | | 10.14510 | | | 0.00 | 0 | 7,835 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Future | | | 10.25050 | | 10.25160 | | | 0.00 | 0 | 300 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Future | | | 10.35670 | | 10.35730 | | | 0.00 | 0 | 0 |
| Total AU\$ / R Future | | | | | | | | | | | 0.00 | 0 | 22,140 |
| AU\$ / R | On | 15/09/2014 | Foreign Exchange Option | 9.56 | Call | | | 514.68090 | 513.165 | 10.25 | 0.00 | 0 | 0 |
| AU\$ / R | On | 15/09/2014 | Foreign Exchange Option | 9.56 | Put | | | 23.38090 | 22.665 | 10.25 | 0.00 | 0 | 0 |
| AU\$ / R | On | 15/09/2014 | Foreign Exchange Option | 9.54 | Call | | | 532.63310 | 531.157 | 10.29 | 0.00 | 0 | 0 |
| AU\$ / R | On | 15/09/2014 | Foreign Exchange Option | 9.54 | Put | | | 21.33310 | 20.657 | 10.29 | 0.00 | 0 | 0 |
| AU\$ / R | On | 15/09/2014 | Foreign Exchange Option | 9.55 | Call | | | 523.55970 | 522.068 | 10.26 | 0.00 | 0 | 0 |
| AU\$ / R | On | 15/09/2014 | Foreign Exchange Option | 9.55 | Put | | | 22.25970 | 21.568 | 10.26 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.80 | Call | | | 87.25130 | 86.110 | 11.64 | 0.00 | 0 | 201 |
| AU\$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.80 | Put | | | 742.15130 | 741.410 | 11.64 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.61 | Call | | | 609.65950 | 609.064 | 10.30 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.61 | Put | | | 74.55950 | 74.364 | 10.30 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.45 | Call | | | 744.71090 | 744.060 | 10.56 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.45 | Put | | | 49.61090 | 49.360 | 10.56 | 0.00 | 0 | 201 |
| AU\$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.59 | Call | | | 626.05230 | 625.446 | 10.33 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.59 | Put | | | 70.95230 | 70.746 | 10.33 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.60 | Call | | | 617.83610 | 617.236 | 10.32 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.60 | Put | | | 72.73610 | 72.536 | 10.32 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.75 | Put | | | 699.72580 | 698.976 | 11.52 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.80 | Call | | | 467.28550 | 466.658 | 10.21 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.80 | Put | | | 122.18550 | 121.958 | 10.21 | 0.00 | 0 | 201 |
| AU\$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.05 | Call | | | 311.57330 | 310.885 | 10.17 | 0.00 | 0 | 201 |
| AU\$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.05 | Put | | | 216.47330 | 216.185 | 10.17 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.75 | Call | | | 94.82580 | 93.676 | 11.52 | 0.00 | 0 | 201 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.00 | Call | | | 489.88030 | 488.119 | 10.60 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.00 | Put | | | 238.28030 | 237.619 | 10.60 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.01 | Call | | | 484.00390 | 482.246 | 10.61 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.01 | Put | | | 242.40390 | 241.746 | 10.61 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Option | 9.99 | Call | | | 495.79880 | 494.033 | 10.60 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Option | 9.99 | Put | | | 234.19880 | 233.533 | 10.60 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.24 | Put | | | 380.89030 | 380.085 | 11.17 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.25 | Call | | | 493.15750 | 491.764 | 11.17 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.25 | Put | | | 385.85750 | 385.064 | 11.17 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.26 | Call | | | 488.16170 | 486.777 | 11.17 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.26 | Put | | | 390.86170 | 390.077 | 11.17 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.24 | Call | | | 498.19030 | 496.785 | 11.17 | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | | | | 0.00 | 0 | 1,005 |
| Total AU\$ / R | | | | | | | | | | | 0.00 | 0 | 23,145 |
| CAD/ R | On | 15/09/2014 | Foreign Exchange Future | | | 9.99140 | | 10.00530 | | | 0.00 | 0 | 75 |
| CAD/ R | On | 12/12/2014 | Foreign Exchange Future | | | 10.12410 | | 10.13790 | | | 0.00 | 0 | 0 |
| Total CAD/ R Future | | | | | | | | | | | 0.00 | 0 | 75 |
| CAD/ R | On | 15/09/2014 | Foreign Exchange Option | 9.99 | Call | | | 159.96440 | 150.407 | 9.26 | 0.00 | 0 | 0 |
| CAD/ R | On | 15/09/2014 | Foreign Exchange Option | 9.99 | Put | | | 144.66440 | 149.007 | 9.26 | 0.00 | 0 | 0 |
| CAD/ R | On | 15/09/2014 | Foreign Exchange Option | 10.00 | Call | | | 155.04090 | 145.638 | 9.27 | 0.00 | 0 | 0 |
| CAD/ R | On | 15/09/2014 | Foreign Exchange Option | 10.00 | Put | | | 149.74090 | 154.238 | 9.27 | 0.00 | 0 | 0 |
| CAD/ R | On | 15/09/2014 | Foreign Exchange Option | 10.01 | Call | | | 150.67040 | 141.386 | 9.30 | 0.00 | 0 | 0 |
| CAD/ R | On | 15/09/2014 | Foreign Exchange Option | 10.01 | Put | | | 155.37040 | 159.986 | 9.30 | 0.00 | 0 | 0 |
| CAD/ R | On | 12/12/2014 | Foreign Exchange Option | 9.99 | Put | | | 192.68050 | 196.101 | 10.09 | 0.00 | 0 | 0 |
| CAD/ R | On | 12/12/2014 | Foreign Exchange Option | 10.00 | Call | | | 335.01510 | 324.690 | 10.09 | 0.00 | 0 | 0 |
| CAD/ R | On | 12/12/2014 | Foreign Exchange Option | 10.00 | Put | | | 197.11510 | 200.590 | 10.09 | 0.00 | 0 | 0 |
| CAD/ R | On | 12/12/2014 | Foreign Exchange Option | 10.01 | Call | | | 329.51150 | 319.242 | 10.10 | 0.00 | 0 | 0 |
| CAD/ R | On | 12/12/2014 | Foreign Exchange Option | 10.01 | Put | | | 201.61150 | 205.142 | 10.10 | 0.00 | 0 | 0 |
| CAD/ R | On | 12/12/2014 | Foreign Exchange Option | 9.99 | Call | | | 340.58050 | 330.201 | 10.09 | 0.00 | 0 | 0 |
| Total CAD/ R Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CAD/ R | | | | | | | | | | | 0.00 | 0 | 75 |
| CF CANDCO | n | 12/12/2014 | Foreign Exchange Future | | | 24.72110 | | -27.86790 | | | 0.00 | 0 | 1,942 |
| Total CF CANDCO CAFC Future | | | | | | | | | | | 0.00 | 0 | 1,942 |
| Total CF CANDCO CAFC | | | | | | | | | | | 0.00 | 0 | 1,942 |
| CF CANDCO | n | 12/12/2014 | Foreign Exchange Future | | | 712.33530 | | 723.47080 | | | 0.00 | 0 | 26,600 |
| Total CF CANDCO CAFE Future | | | | | | | | | | | 0.00 | 0 | 26,600 |
| Total CF CANDCO CAFE | | | | | | | | | | | 0.00 | 0 | 26,600 |
| CF CANDCO | n | 12/12/2014 | Foreign Exchange Future | | | 797.78150 | | 808.86660 | | | 0.00 | 0 | 2,913 |
| Total CF CANDCO CAFH Future | | | | | | | | | | | 0.00 | 0 | 2,913 |
| Total CF CANDCO CAFH | | | | | | | | | | | 0.00 | 0 | 2,913 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|-----------------------------------|---------------|-------------------------|-------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| CF CANDCO | On 12/12/2014 | Foreign Exchange Future | | | | 50.78980 | | -38.36540 | | | 0.00 | 0 | 4,362 |
| Total CF CANDO CAFJ Future | | | | | | | | | | | 0.00 | 0 | 4,362 |
| Total CF CANDO CAFJ | | | | | | | | | | | 0.00 | 0 | 4,362 |
| CF CANDCO | On 12/12/2014 | Foreign Exchange Future | | | | 650.94040 | | 662.78210 | | | 0.00 | 0 | 1,871 |
| Total CF CANDO CAFK Future | | | | | | | | | | | 0.00 | 0 | 1,871 |
| Total CF CANDO CAFK | | | | | | | | | | | 0.00 | 0 | 1,871 |
| CF CANDCO | On 15/09/2014 | Foreign Exchange Future | | | | 82.93830 | | 86.44740 | | | 0.00 | 0 | 5,000 |
| Total CF CANDO CAFM Future | | | | | | | | | | | 0.00 | 0 | 5,000 |
| Total CF CANDO CAFM | | | | | | | | | | | 0.00 | 0 | 5,000 |
| CF CANDCO | On 21/07/2014 | Foreign Exchange Future | | | | 17.85720 | | 72.59390 | | | 0.00 | 0 | 24 |
| Total CF CANDO CAFU Future | | | | | | | | | | | 0.00 | 0 | 24 |
| Total CF CANDO CAFU | | | | | | | | | | | 0.00 | 0 | 24 |
| CF CANDCO | On 06/08/2014 | Foreign Exchange Future | | | | 51.87690 | | 52.20410 | | | 0.00 | 0 | 50,000 |
| Total CF CANDO CAFW Future | | | | | | | | | | | 0.00 | 0 | 50,000 |
| Total CF CANDO CAFW | | | | | | | | | | | 0.00 | 0 | 50,000 |
| CHF / R | On 15/09/2014 | Foreign Exchange Future | | | | 11.98420 | | 12.00940 | | | 0.00 | 0 | 3 |
| CHF / R | On 12/12/2014 | Foreign Exchange Future | | | | 12.17960 | | 12.20470 | | | 0.00 | 0 | 834 |
| CHF / R | On 16/03/2015 | Foreign Exchange Future | | | | 12.39720 | | 12.42270 | | | 0.00 | 0 | 175 |
| Total CHF / R Future | | | | | | | | | | | 0.00 | 0 | 1,012 |
| CHF / R | On 15/09/2014 | Foreign Exchange Option | 12.99 | Call | | | | 24.16820 | 20.845 | 13.43 | 0.00 | 0 | 0 |
| CHF / R | On 15/09/2014 | Foreign Exchange Option | 12.99 | Put | | | | 1,004.76820 | 1,026.645 | 13.43 | 0.00 | 0 | 0 |
| CHF / R | On 15/09/2014 | Foreign Exchange Option | 13.00 | Call | | | | 23.73660 | 20.506 | 13.48 | 0.00 | 0 | 0 |
| CHF / R | On 15/09/2014 | Foreign Exchange Option | 13.00 | Put | | | | 1,014.33660 | 1,036.306 | 13.48 | 0.00 | 0 | 0 |
| CHF / R | On 15/09/2014 | Foreign Exchange Option | 13.01 | Call | | | | 23.31440 | 20.173 | 13.53 | 0.00 | 0 | 0 |
| CHF / R | On 15/09/2014 | Foreign Exchange Option | 13.01 | Put | | | | 1,023.91440 | 1,045.973 | 13.53 | 0.00 | 0 | 0 |
| CHF / R | On 12/12/2014 | Foreign Exchange Option | 12.24 | Call | | | | 338.97730 | 323.527 | 11.38 | 0.00 | 0 | 0 |
| CHF / R | On 12/12/2014 | Foreign Exchange Option | 12.24 | Put | | | | 374.27730 | 383.927 | 11.38 | 0.00 | 0 | 0 |
| CHF / R | On 12/12/2014 | Foreign Exchange Option | 12.25 | Call | | | | 335.01150 | 319.651 | 11.40 | 0.00 | 0 | 0 |
| CHF / R | On 12/12/2014 | Foreign Exchange Option | 12.25 | Put | | | | 380.31150 | 390.051 | 11.40 | 0.00 | 0 | 0 |
| CHF / R | On 12/12/2014 | Foreign Exchange Option | 12.26 | Call | | | | 331.08990 | 315.820 | 11.42 | 0.00 | 0 | 0 |
| CHF / R | On 12/12/2014 | Foreign Exchange Option | 12.26 | Put | | | | 386.38990 | 396.220 | 11.42 | 0.00 | 0 | 0 |
| CHF / R | On 16/03/2015 | Foreign Exchange Option | 12.99 | Call | | | | 306.48840 | 292.785 | 13.06 | 0.00 | 0 | 0 |
| CHF / R | On 16/03/2015 | Foreign Exchange Option | 12.99 | Put | | | | 873.78840 | 885.585 | 13.06 | 0.00 | 0 | 0 |
| CHF / R | On 16/03/2015 | Foreign Exchange Option | 13.00 | Call | | | | 304.02620 | 290.383 | 13.08 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| CHF / R | On | 16/03/2015 | Foreign Exchange Option | 13.00 | Put | | | 881.32620 | 893.183 | 13.08 | 0.00 | 0 | 0 |
| CHF / R | On | 16/03/2015 | Foreign Exchange Option | 13.01 | Call | | | 301.60840 | 287.999 | 13.09 | 0.00 | 0 | 0 |
| CHF / R | On | 16/03/2015 | Foreign Exchange Option | 13.01 | Put | | | 888.90840 | 900.799 | 13.09 | 0.00 | 0 | 0 |
| Total CHF / R Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CHF / R | | | | | | | | | | | 0.00 | 0 | 1,012 |
| CNH / R | On | 15/09/2014 | Foreign Exchange Future | | | 1.72650 | | 1.72870 | | | 0.00 | 0 | 0 |
| CNH / R | On | 12/12/2014 | Foreign Exchange Future | | | 1.74430 | | 1.74710 | | | 0.00 | 0 | 0 |
| Total CNH / R Future | | | | | | | | | | | 0.00 | 0 | 0 |
| CNH / R | On | 15/09/2014 | Foreign Exchange Option | 1.99 | Call | | | 3.39480 | 2.926 | 14.56 | 0.00 | 0 | 0 |
| CNH / R | On | 15/09/2014 | Foreign Exchange Option | 1.99 | Put | | | 2,616.39480 | 2,637.926 | 14.56 | 0.00 | 0 | 0 |
| CNH / R | On | 15/09/2014 | Foreign Exchange Option | 2.00 | Call | | | 2.95610 | 2.565 | 14.78 | 0.00 | 0 | 0 |
| CNH / R | On | 15/09/2014 | Foreign Exchange Option | 2.00 | Put | | | 2,715.95610 | 2,737.565 | 14.78 | 0.00 | 0 | 0 |
| CNH / R | On | 15/09/2014 | Foreign Exchange Option | 2.01 | Call | | | 2.58170 | 2.257 | 14.99 | 0.00 | 0 | 0 |
| CNH / R | On | 15/09/2014 | Foreign Exchange Option | 2.01 | Put | | | 2,815.58170 | 2,837.257 | 14.99 | 0.00 | 0 | 0 |
| CNH / R | On | 12/12/2014 | Foreign Exchange Option | 1.76 | Put | | | 559.94550 | 569.475 | 10.94 | 0.00 | 0 | 0 |
| CNH / R | On | 12/12/2014 | Foreign Exchange Option | 1.74 | Call | | | 518.13090 | 497.876 | 10.76 | 0.00 | 0 | 0 |
| CNH / R | On | 12/12/2014 | Foreign Exchange Option | 1.74 | Put | | | 447.13090 | 454.876 | 10.76 | 0.00 | 0 | 0 |
| CNH / R | On | 12/12/2014 | Foreign Exchange Option | 1.75 | Call | | | 470.23220 | 450.869 | 10.79 | 0.00 | 0 | 0 |
| CNH / R | On | 12/12/2014 | Foreign Exchange Option | 1.75 | Put | | | 499.23220 | 507.869 | 10.79 | 0.00 | 0 | 0 |
| CNH / R | On | 12/12/2014 | Foreign Exchange Option | 1.76 | Call | | | 430.94550 | 412.475 | 10.94 | 0.00 | 0 | 0 |
| Total CNH / R Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CNH / R | | | | | | | | | | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 15/09/2014 | Foreign Exchange Future | | | 9.32050 | | 9.37620 | | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 12/12/2014 | Foreign Exchange Future | | | 9.38780 | | 9.44100 | | | 0.00 | 0 | 0 |
| Total NZ\$ / R Future | | | | | | | | | | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 15/09/2014 | Foreign Exchange Option | 9.26 | Call | | | 174.30460 | 137.564 | 6.96 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 15/09/2014 | Foreign Exchange Option | 9.26 | Put | | | 58.10460 | 77.064 | 6.96 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 15/09/2014 | Foreign Exchange Option | 9.24 | Call | | | 188.19230 | 150.116 | 6.99 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 15/09/2014 | Foreign Exchange Option | 9.24 | Put | | | 51.99230 | 69.616 | 6.99 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 15/09/2014 | Foreign Exchange Option | 9.25 | Call | | | 181.18320 | 143.769 | 6.98 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 15/09/2014 | Foreign Exchange Option | 9.25 | Put | | | 54.98320 | 73.269 | 6.98 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.15 | Put | | | 87.31580 | 101.421 | 8.41 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.16 | Call | | | 371.30360 | 332.534 | 8.41 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.16 | Put | | | 90.30360 | 104.734 | 8.41 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.14 | Call | | | 385.40060 | 345.983 | 8.41 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.14 | Put | | | 84.40060 | 98.183 | 8.41 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.15 | Call | | | 378.31580 | 339.221 | 8.41 | 0.00 | 0 | 0 |
| Total NZ\$ / R Option | | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|-----------------------------------|--------|------------|-------------------------|--------------|--------------|-------------------|------------|-----------------------|------------------|------------------|
| Total NZ\$ / R | | | | | | | | 0.00 | 0 | 0 |
| QUANTO €On 15/09/2014 | | | Foreign Exchange Future | 1.35220 | 1.35390 | | | 0.00 | 0 | 225 |
| QUANTO €On 12/12/2014 | | | Foreign Exchange Future | 1.35280 | 1.35450 | | | 0.00 | 0 | 0 |
| Total QUANTO € / \$ Future | | | | | | | | 0.00 | 0 | 225 |
| Total QUANTO € / \$ | | | | | | | | 0.00 | 0 | 225 |
| RAIN On 15/09/2014 | | | Foreign Exchange Future | 21,098.59000 | 21,145.25000 | | | 0.00 | 0 | 0 |
| Total RAIN Future | | | | | | | | 0.00 | 0 | 0 |
| Total RAIN | | | | | | | | 0.00 | 0 | 0 |
| TRY / R On 15/09/2014 | | | Foreign Exchange Future | 5.01130 | 5.02710 | | | 0.00 | 0 | 0 |
| TRY / R On 12/12/2014 | | | Foreign Exchange Future | 5.00010 | 5.01750 | | | 0.00 | 0 | 0 |
| Total TRY / R Future | | | | | | | | 0.00 | 0 | 0 |
| TRY / R On 15/09/2014 | 4.74 | Call | Foreign Exchange Option | | 290.72990 | 275.371 | 8.64 | 0.00 | 0 | 0 |
| TRY / R On 15/09/2014 | 4.74 | Put | Foreign Exchange Option | | 3.62990 | 4.071 | 8.64 | 0.00 | 0 | 0 |
| TRY / R On 15/09/2014 | 4.75 | Call | Foreign Exchange Option | | 281.01100 | 265.681 | 8.51 | 0.00 | 0 | 0 |
| TRY / R On 15/09/2014 | 4.75 | Put | Foreign Exchange Option | | 3.91100 | 4.381 | 8.51 | 0.00 | 0 | 0 |
| TRY / R On 15/09/2014 | 4.76 | Call | Foreign Exchange Option | | 271.45650 | 256.204 | 8.46 | 0.00 | 0 | 0 |
| TRY / R On 15/09/2014 | 4.76 | Put | Foreign Exchange Option | | 4.35650 | 4.904 | 8.46 | 0.00 | 0 | 0 |
| TRY / R On 12/12/2014 | 4.98 | Call | Foreign Exchange Option | | 132.27870 | 121.739 | 8.79 | 0.00 | 0 | 0 |
| TRY / R On 12/12/2014 | 4.98 | Put | Foreign Exchange Option | | 94.77870 | 101.639 | 8.79 | 0.00 | 0 | 0 |
| TRY / R On 12/12/2014 | 4.99 | Call | Foreign Exchange Option | | 126.37030 | 116.109 | 8.75 | 0.00 | 0 | 0 |
| TRY / R On 12/12/2014 | 4.99 | Put | Foreign Exchange Option | | 98.87030 | 106.009 | 8.75 | 0.00 | 0 | 0 |
| TRY / R On 12/12/2014 | 5.00 | Call | Foreign Exchange Option | | 120.59910 | 110.620 | 8.71 | 0.00 | 0 | 0 |
| TRY / R On 12/12/2014 | 5.00 | Put | Foreign Exchange Option | | 103.09910 | 110.520 | 8.71 | 0.00 | 0 | 0 |
| Total TRY / R Option | | | | | | | | 0.00 | 0 | 0 |
| Total TRY / R | | | | | | | | 0.00 | 0 | 0 |
| Total Futures | | | | | | | | 349 441 185.40 | 31,230 | 1,171,757 |
| Total Options | | | | | | | | 1 726 480.00 | 5,000 | 1,998,920 |
| Grand Total: | | | | | | | | 351,167,665.40 | 36,230 | 3,170,677 |