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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 27/11/2014

| Contract Details                             | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R On 27/11/2014 Foreign Exchange Future |        |            | 10.97190  |           | 10.96760     |                   |            | 0.00          | 0                | 0             |
| \$ / R On 28/11/2014 Foreign Exchange Future |        |            | 10.97740  |           | 10.96760     |                   |            | 0.00          | 0                | 0             |
| \$ / R On 02/12/2014 Foreign Exchange Future |        |            | 10.97370  |           | 10.97020     |                   |            | 0.00          | 0                | 201           |
| \$ / R On 03/12/2014 Foreign Exchange Future |        |            | 10.97540  |           | 10.98240     |                   |            | 0.00          | 0                | 0             |
| \$ / R On 10/12/2014 Foreign Exchange Future |        |            | 10.98820  |           | 10.97990     |                   |            | 0.00          | 0                | 800           |
| \$ / R On 11/12/2014 Foreign Exchange Future |        |            | 10.99020  |           | 10.98180     |                   |            | 0.00          | 0                | 4,000         |
| \$ / R On 12/12/2014 Foreign Exchange Future |        |            | 10.99220  |           | 10.98380     |                   |            | 62,182,875.40 | 5,657            | 925,878       |
| \$ / R On 15/12/2014 Foreign Exchange Future |        |            | 10.99810  |           | 10.98970     |                   |            | 0.00          | 0                | 0             |
| \$ / R On 19/12/2014 Foreign Exchange Future |        |            | 11.00610  |           | 10.99750     |                   |            | 0.00          | 0                | 0             |
| \$ / R On 23/12/2014 Foreign Exchange Future |        |            | 11.01400  |           | 11.00530     |                   |            | 0.00          | 0                | 440           |
| \$ / R On 28/01/2015 Foreign Exchange Future |        |            | 11.08230  |           | 11.07220     |                   |            | 0.00          | 0                | 3,182         |
| \$ / R On 25/02/2015 Foreign Exchange Future |        |            | 11.13400  |           | 11.12310     |                   |            | 0.00          | 0                | 2,421         |
| \$ / R On 26/02/2015 Foreign Exchange Future |        |            | 11.13590  |           | 11.12490     |                   |            | 0.00          | 0                | 0             |
| \$ / R On 27/02/2015 Foreign Exchange Future |        |            | 11.13770  |           | 11.12670     |                   |            | 0.00          | 0                | 1,263         |
| \$ / R On 16/03/2015 Foreign Exchange Future |        |            | 11.16970  |           | 11.15880     |                   |            | 60,249,361.80 | 5,394            | 132,958       |
| \$ / R On 27/03/2015 Foreign Exchange Future |        |            | 11.19040  |           | 11.17960     |                   |            | 0.00          | 0                | 2,435         |
| \$ / R On 01/04/2015 Foreign Exchange Future |        |            | 11.19980  |           | 11.18910     |                   |            | 0.00          | 0                | 0             |
| \$ / R On 28/04/2015 Foreign Exchange Future |        |            | 11.25070  |           | 11.24040     |                   |            | 0.00          | 0                | 2,450         |
| \$ / R On 27/05/2015 Foreign Exchange Future |        |            | 11.30540  |           | 11.29540     |                   |            | 0.00          | 0                | 1,375         |
| \$ / R On 12/06/2015 Foreign Exchange Future |        |            | 11.33570  |           | 11.32630     |                   |            | 13,602,840.00 | 1,200            | 29,664        |
| \$ / R On 26/06/2015 Foreign Exchange Future |        |            | 11.36220  |           | 11.35340     |                   |            | 0.00          | 0                | 1,386         |

| Contract Details           |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value         | Contracts Traded | Open Interest    |
|----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|-----------------------|------------------|------------------|
| \$ / R                     | On | 29/07/2015 | Foreign Exchange Future |        |            | 11.42480  |           | 11.41730     |                   |            | 0.00                  | 0                | 0                |
| \$ / R                     | On | 27/08/2015 | Foreign Exchange Future |        |            | 11.47970  |           | 11.47350     |                   |            | 0.00                  | 0                | 0                |
| \$ / R                     | On | 14/09/2015 | Foreign Exchange Future |        |            | 11.51440  |           | 11.50840     |                   |            | 0.00                  | 0                | 4,785            |
| \$ / R                     | On | 28/09/2015 | Foreign Exchange Future |        |            | 11.54150  |           | 11.53550     |                   |            | 0.00                  | 0                | 0                |
| \$ / R                     | On | 28/10/2015 | Foreign Exchange Future |        |            | 11.59970  |           | 11.59360     |                   |            | 0.00                  | 0                | 0                |
| \$ / R                     | On | 25/11/2015 | Foreign Exchange Future |        |            | 11.65400  |           | 11.64790     |                   |            | 0.00                  | 0                | 0                |
| \$ / R                     | On | 11/12/2015 | Foreign Exchange Future |        |            | 11.68650  |           | 11.68030     |                   |            | 0.00                  | 0                | 30,000           |
| \$ / R                     | On | 21/12/2015 | Foreign Exchange Future |        |            | 11.70730  |           | 11.70110     |                   |            | 0.00                  | 0                | 0                |
| <b>Total \$ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            | <b>136,035,077.20</b> | <b>12,251</b>    | <b>1,143,238</b> |
| \$ / R                     | On | 27/11/2014 | Foreign Exchange Option | 11.20  | Call       |           |           | 0.35530      | 0.000             | 11.21      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 27/11/2014 | Foreign Exchange Option | 11.20  | Put        |           |           | 232.75530    | 228.100           | 11.21      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 28/11/2014 | Foreign Exchange Option | 10.95  | Call       |           |           | 42.73930     | 41.197            | 10.99      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 28/11/2014 | Foreign Exchange Option | 10.95  | Put        |           |           | 25.13930     | 13.797            | 10.99      | 0.00                  | 0                | 2,000            |
| \$ / R                     | On | 28/11/2014 | Foreign Exchange Option | 11.25  | Call       |           |           | 0.88020      | 0.270             | 19.21      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 28/11/2014 | Foreign Exchange Option | 11.25  | Put        |           |           | 283.28020    | 272.870           | 19.21      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 28/11/2014 | Foreign Exchange Option | 8.30   | Call       |           |           | 2,667.60000  | 2,677.400         | 16.68      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 28/11/2014 | Foreign Exchange Option | 8.30   | Put        |           |           | 0.00000      | 0.000             | 16.68      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 02/12/2014 | Foreign Exchange Option | 11.24  | Call       |           |           | 5.83060      | 5.144             | 13.62      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 02/12/2014 | Foreign Exchange Option | 11.24  | Put        |           |           | 275.63060    | 271.444           | 13.62      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 03/12/2014 | Foreign Exchange Option | 10.98  | Call       |           |           | 0.00000      | 56.088            | 10.39      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 03/12/2014 | Foreign Exchange Option | 10.98  | Put        |           |           | 0.00000      | 60.688            | 10.39      | 485,505.60            | 8,000            | 4,000            |
| \$ / R                     | On | 10/12/2014 | Foreign Exchange Option | 10.78  | Call       |           |           | 228.15540    | 233.438           | 11.63      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 10/12/2014 | Foreign Exchange Option | 10.78  | Put        |           |           | 28.25540     | 25.238            | 11.63      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 11/12/2014 | Foreign Exchange Option | 11.07  | Call       |           |           | 59.54400     | 60.089            | 10.99      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 11/12/2014 | Foreign Exchange Option | 11.07  | Put        |           |           | 147.74400    | 139.889           | 10.99      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 9.00   | Call       |           |           | 1,983.81320  | 1,992.200         | 15.04      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 9.00   | Put        |           |           | 0.01320      | 0.000             | 15.04      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 9.09   | Call       |           |           | 1,893.81610  | 1,902.200         | 15.19      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 9.09   | Put        |           |           | 0.01610      | 0.000             | 15.19      | 0.00                  | 0                | 1,402            |
| \$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 9.50   | Call       |           |           | 1,483.84190  | 1,492.200         | 15.87      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 9.50   | Put        |           |           | 0.04190      | 0.000             | 15.87      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 9.56   | Call       |           |           | 1,423.84880  | 1,432.201         | 15.97      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 9.56   | Put        |           |           | 0.04880      | 0.001             | 15.97      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 8.55   | Call       |           |           | 2,433.80010  | 2,442.200         | 14.71      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 8.55   | Put        |           |           | 0.00010      | 0.000             | 14.71      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 9.78   | Call       |           |           | 1,203.88980  | 1,212.218         | 16.34      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 9.78   | Put        |           |           | 0.08980      | 0.018             | 16.34      | 0.00                  | 0                | 41,000           |
| \$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 9.88   | Call       |           |           | 1,103.92170  | 1,112.268         | 16.51      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 9.88   | Put        |           |           | 0.12170      | 0.068             | 16.51      | 0.00                  | 0                | 79,241           |
| \$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 9.44   | Call       |           |           | 1,543.83600  | 1,552.200         | 15.77      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 9.44   | Put        |           |           | 0.03600      | 0.000             | 15.77      | 0.00                  | 0                | 11,976           |
| \$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 10.05  | Call       |           |           | 934.10880    | 942.425           | 15.60      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 10.05  | Put        |           |           | 0.30880      | 0.225             | 15.60      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 10.10  | Call       |           |           | 884.21460    | 892.511           | 15.28      | 0.00                  | 0                | 2,995            |
| \$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 10.10  | Put        |           |           | 0.41460      | 0.311             | 15.28      | 0.00                  | 0                | 6,581            |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 9.60   | Call       |           |           | 1,383.85430  | 1,392.201         | 16.04      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 9.60   | Put        |           |           | 0.05430      | 0.001             | 16.04      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.34  | Call       |           |           | 645.56770    | 653.693           | 13.77      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.34  | Put        |           |           | 1.76770      | 1.493             | 13.77      | 0.00          | 0                | 2,490         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.35  | Call       |           |           | 635.67980    | 643.794           | 13.71      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.35  | Put        |           |           | 1.87980      | 1.594             | 13.71      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.00  | Call       |           |           | 984.03060    | 992.364           | 15.91      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.00  | Put        |           |           | 0.23060      | 0.164             | 15.91      | 0.00          | 0                | 38,500        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.38  | Call       |           |           | 606.06160    | 614.143           | 13.52      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.38  | Put        |           |           | 2.26160      | 1.943             | 13.52      | 0.00          | 0                | 500           |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.40  | Call       |           |           | 586.35920    | 594.416           | 13.39      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.40  | Put        |           |           | 2.55920      | 2.216             | 13.39      | 0.00          | 0                | 7,300         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.30  | Call       |           |           | 685.18320    | 693.348           | 14.02      | 0.00          | 0                | 2,326         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.30  | Put        |           |           | 1.38320      | 1.148             | 14.02      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.45  | Call       |           |           | 537.28870    | 545.279           | 13.08      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.45  | Put        |           |           | 3.48870      | 3.079             | 13.08      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.49  | Call       |           |           | 498.48580    | 506.337           | 12.90      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.49  | Put        |           |           | 4.68580      | 4.137             | 12.90      | 0.00          | 0                | 3,000         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.36  | Call       |           |           | 625.79920    | 633.903           | 13.65      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.36  | Put        |           |           | 1.99920      | 1.703             | 13.65      | 0.00          | 0                | 2,490         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.52  | Call       |           |           | 469.62330    | 477.346           | 12.77      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.52  | Put        |           |           | 5.82330      | 5.146             | 12.77      | 0.00          | 0                | 9,425         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.55  | Call       |           |           | 441.01200    | 448.581           | 12.64      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.55  | Put        |           |           | 7.21200      | 6.381             | 12.64      | 0.00          | 0                | 3,283         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.44  | Call       |           |           | 547.07880    | 555.083           | 13.14      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.44  | Put        |           |           | 3.27880      | 2.883             | 13.14      | 0.00          | 0                | 2,491         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.63  | Call       |           |           | 366.32600    | 373.341           | 12.29      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.63  | Put        |           |           | 12.52600     | 11.141            | 12.29      | 0.00          | 0                | 2,359         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.70  | Call       |           |           | 303.63240    | 309.961           | 11.98      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.70  | Put        |           |           | 19.83240     | 17.761            | 11.98      | 0.00          | 0                | 22,902        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.50  | Call       |           |           | 488.83980    | 496.651           | 12.86      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.50  | Put        |           |           | 5.03980      | 4.451             | 12.86      | 0.00          | 0                | 44,450        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.74  | Call       |           |           | 269.31390    | 275.156           | 11.81      | 0.00          | 0                | 3,499         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.74  | Put        |           |           | 25.51390     | 22.956            | 11.81      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.75  | Call       |           |           | 260.93760    | 266.647           | 11.77      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.75  | Put        |           |           | 27.13760     | 24.447            | 11.77      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.60  | Call       |           |           | 394.01630    | 401.266           | 12.42      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.60  | Put        |           |           | 10.21630     | 9.066             | 12.42      | 0.00          | 0                | 10,558        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.80  | Call       |           |           | 220.45350    | 225.441           | 11.55      | 0.00          | 0                | 500           |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.80  | Put        |           |           | 36.65350     | 33.241            | 11.55      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.81  | Call       |           |           | 212.66130    | 217.493           | 11.50      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.81  | Put        |           |           | 38.86130     | 35.293            | 11.50      | 0.00          | 0                | 6,000         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.73  | Call       |           |           | 277.77500    | 283.745           | 11.85      | 0.00          | 0                | 6,524         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.73  | Put        |           |           | 23.97500     | 21.545            | 11.85      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.83  | Call       |           |           | 197.41090    | 201.921           | 11.41      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.83  | Put        |           |           | 43.61090     | 39.721            | 11.41      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.85  | Call       |           |           | 182.63120    | 186.808           | 11.33      | 0.00          | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.85  | Put        |           |           | 48.83120     | 44.608            | 11.33      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.78  | Call       |           |           | 236.35300    | 241.642           | 11.63      | 0.00          | 0                | 3,000         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.78  | Put        |           |           | 32.55300     | 29.442            | 11.63      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.90  | Call       |           |           | 147.92380    | 151.231           | 11.11      | 0.00          | 0                | 13,000        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.90  | Put        |           |           | 64.12380     | 59.031            | 11.11      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.93  | Call       |           |           | 128.77360    | 131.547           | 10.98      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.93  | Put        |           |           | 74.97360     | 69.347            | 10.98      | 0.00          | 0                | 79,241        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.82  | Call       |           |           | 204.97920    | 209.652           | 11.46      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.82  | Put        |           |           | 41.17920     | 37.452            | 11.46      | 0.00          | 0                | 41,000        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.95  | Call       |           |           | 116.75410    | 119.174           | 10.89      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.95  | Put        |           |           | 82.95410     | 76.974            | 10.89      | 0.00          | 0                | 27,500        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.96  | Call       |           |           | 110.97660    | 113.222           | 10.84      | 0.00          | 0                | 10,000        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.96  | Put        |           |           | 87.17660     | 81.022            | 10.84      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.86  | Call       |           |           | 175.42620    | 179.433           | 11.28      | 0.00          | 0                | 1,000         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.86  | Put        |           |           | 51.62620     | 47.233            | 11.28      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.04  | Call       |           |           | 73.87750     | 74.847            | 10.87      | 0.00          | 0                | 15,000        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.04  | Put        |           |           | 130.07750    | 122.647           | 10.87      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.06  | Call       |           |           | 66.98090     | 67.688            | 10.98      | 0.00          | 0                | 3,000         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.06  | Put        |           |           | 143.18090    | 135.488           | 10.98      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.94  | Call       |           |           | 122.68720    | 125.284           | 10.93      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.94  | Put        |           |           | 78.88720     | 73.084            | 10.93      | 0.00          | 0                | 3,000         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.09  | Call       |           |           | 57.67570     | 58.038            | 11.13      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.09  | Put        |           |           | 163.87570    | 155.838           | 11.13      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.10  | Call       |           |           | 54.83450     | 55.096            | 11.18      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.10  | Put        |           |           | 171.03450    | 162.896           | 11.18      | 0.00          | 0                | 4,505         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.00  | Call       |           |           | 89.46460     | 91.034            | 10.67      | 455,170.50    | 5,000            | 32,500        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.00  | Put        |           |           | 105.66460    | 98.834            | 10.67      | 0.00          | 0                | 35,000        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.13  | Call       |           |           | 47.04160     | 47.034            | 11.33      | 0.00          | 0                | 11,000        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.13  | Put        |           |           | 193.24160    | 184.834           | 11.33      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.15  | Call       |           |           | 42.41300     | 42.256            | 11.44      | 0.00          | 0                | 3,000         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.15  | Put        |           |           | 208.61300    | 200.056           | 11.44      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.07  | Call       |           |           | 63.74460     | 64.331            | 11.03      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.07  | Put        |           |           | 149.94460    | 142.131           | 11.03      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.25  | Call       |           |           | 24.93730     | 24.327            | 11.95      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.25  | Put        |           |           | 291.13730    | 282.127           | 11.95      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.26  | Call       |           |           | 23.62410     | 22.992            | 12.00      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.26  | Put        |           |           | 299.82410    | 290.792           | 12.00      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.11  | Call       |           |           | 52.11810     | 52.284            | 11.23      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.11  | Put        |           |           | 178.31810    | 170.084           | 11.23      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.31  | Call       |           |           | 17.99270     | 17.290            | 12.25      | 0.00          | 0                | 2,000         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.31  | Put        |           |           | 344.19270    | 335.091           | 12.25      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.33  | Call       |           |           | 16.12450     | 15.412            | 12.36      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.33  | Put        |           |           | 362.32450    | 353.212           | 12.36      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.20  | Call       |           |           | 32.60180     | 32.162            | 11.69      | 0.00          | 0                | 2,931         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.20  | Put        |           |           | 248.80180    | 239.962           | 11.69      | 0.00          | 0                | 250           |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.39  | Call       |           |           | 11.58590     | 10.885            | 12.66      | 0.00          | 0                | 10,000        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.39  | Put        |           |           | 417.78590    | 408.685           | 12.66      | 0.00          | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.40  | Call       |           |           | 10.96320     | 10.269            | 12.71      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.40  | Put        |           |           | 427.16320    | 418.069           | 12.71      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.30  | Call       |           |           | 19.00390     | 18.310            | 12.20      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.30  | Put        |           |           | 335.20390    | 326.110           | 12.20      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.50  | Call       |           |           | 6.30750      | 5.722             | 13.22      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.50  | Put        |           |           | 522.50750    | 513.522           | 13.22      | 0.00          | 0                | 600           |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.55  | Call       |           |           | 4.78900      | 4.270             | 13.48      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.55  | Put        |           |           | 570.98900    | 562.070           | 13.48      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.34  | Call       |           |           | 15.26220     | 14.548            | 12.41      | 0.00          | 0                | 7,300         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.34  | Put        |           |           | 371.46220    | 362.348           | 12.41      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.63  | Call       |           |           | 3.27540      | 2.921             | 14.08      | 0.00          | 0                | 1,000         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.63  | Put        |           |           | 649.47540    | 640.721           | 14.08      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.64  | Call       |           |           | 3.12670      | 2.789             | 14.15      | 0.00          | 0                | 10,558        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.64  | Put        |           |           | 659.32670    | 650.589           | 14.15      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.46  | Call       |           |           | 7.86760      | 7.232             | 13.02      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.46  | Put        |           |           | 484.06760    | 475.032           | 13.02      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.78  | Call       |           |           | 1.67330      | 1.504             | 15.21      | 0.00          | 0                | 4,500         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.78  | Put        |           |           | 797.87330    | 789.304           | 15.21      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.86  | Call       |           |           | 1.19620      | 1.084             | 15.81      | 0.00          | 0                | 38,000        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.86  | Put        |           |           | 877.39620    | 868.884           | 15.81      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.61  | Call       |           |           | 3.59680      | 3.206             | 13.93      | 0.00          | 0                | 9,425         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.61  | Put        |           |           | 629.79680    | 621.006           | 13.93      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.94  | Call       |           |           | 0.86870      | 0.795             | 16.41      | 0.00          | 0                | 500           |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.94  | Put        |           |           | 957.06870    | 948.595           | 16.41      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.95  | Call       |           |           | 0.83560      | 0.766             | 16.48      | 0.00          | 0                | 10,000        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.95  | Put        |           |           | 967.03560    | 958.566           | 16.48      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.75  | Call       |           |           | 1.90550      | 1.709             | 14.98      | 0.00          | 0                | 1,000         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.75  | Put        |           |           | 768.10550    | 759.509           | 14.98      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 12.01  | Call       |           |           | 0.66510      | 0.615             | 16.93      | 0.00          | 0                | 500           |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 12.01  | Put        |           |           | 1,026.86510  | 1,018.415         | 16.93      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 12.10  | Call       |           |           | 0.48000      | 0.450             | 17.61      | 0.00          | 0                | 7,841         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 12.10  | Put        |           |           | 1,116.68000  | 1,108.250         | 17.61      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.90  | Call       |           |           | 1.01740      | 0.926             | 16.11      | 0.00          | 0                | 2,000         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.90  | Put        |           |           | 917.21740    | 908.726           | 16.11      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 12.30  | Call       |           |           | 0.23040      | 0.204             | 18.82      | 0.00          | 0                | 1,130         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 12.30  | Put        |           |           | 1,316.43040  | 1,308.004         | 18.82      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 12.50  | Call       |           |           | 0.11970      | 0.100             | 20.03      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 12.50  | Put        |           |           | 1,516.31970  | 1,507.900         | 20.03      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 12.00  | Call       |           |           | 0.69050      | 0.637             | 16.86      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 12.00  | Put        |           |           | 1,016.89050  | 1,008.437         | 16.86      | 0.00          | 0                | 598           |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 13.06  | Call       |           |           | 0.02770      | 0.020             | 23.41      | 0.00          | 0                | 7,471         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 13.06  | Put        |           |           | 2,076.22770  | 2,067.820         | 23.41      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 13.24  | Call       |           |           | 0.02330      | 0.016             | 24.88      | 0.00          | 0                | 41,000        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 13.24  | Put        |           |           | 2,256.22330  | 2,247.816         | 24.88      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 12.29  | Call       |           |           | 0.23850      | 0.212             | 18.76      | 0.00          | 0                | 1,402         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 12.29  | Put        |           |           | 1,306.43850  | 1,298.012         | 18.76      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 13.60  | Call       |           |           | 0.05620      | 0.055             | 30.48      | 0.00          | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 13.60  | Put        |           |           | 2,616.25620  | 2,607.855         | 30.48      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 14.20  | Call       |           |           | 0.16150      | 0.206             | 39.81      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 14.20  | Put        |           |           | 3,216.36150  | 3,208.006         | 39.81      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 13.00  | Call       |           |           | 0.03170      | 0.023             | 23.05      | 0.00          | 0                | 36,000        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 13.00  | Put        |           |           | 2,016.23170  | 2,007.823         | 23.05      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 14.23  | Call       |           |           | 0.16870      | 0.217             | 40.27      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 14.23  | Put        |           |           | 3,246.36870  | 3,238.017         | 40.27      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 14.84  | Call       |           |           | 0.03250      | 0.045             | 41.36      | 0.00          | 0                | 900           |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 14.84  | Put        |           |           | 3,856.23250  | 3,847.845         | 41.36      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 13.26  | Call       |           |           | 0.02460      | 0.018             | 25.19      | 0.00          | 0                | 79,241        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 13.26  | Put        |           |           | 2,276.22460  | 2,267.818         | 25.19      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 8.00   | Call       |           |           | 2,983.80000  | 2,992.200         | 14.71      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 8.00   | Put        |           |           | 0.00000      | 0.000             | 14.71      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 8.45   | Call       |           |           | 2,533.80000  | 2,542.200         | 14.71      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 8.45   | Put        |           |           | 0.00000      | 0.000             | 14.71      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 8.50   | Call       |           |           | 2,483.80000  | 2,492.200         | 14.71      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 8.50   | Put        |           |           | 0.00000      | 0.000             | 14.71      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/12/2014 | Foreign Exchange Option | 10.80  | Call       |           |           | 229.20560    | 234.878           | 11.20      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/12/2014 | Foreign Exchange Option | 10.80  | Put        |           |           | 39.50560     | 36.778            | 11.20      | 0.00          | 0                | 500           |
| \$ / R           | On | 15/12/2014 | Foreign Exchange Option | 11.15  | Call       |           |           | 50.96490     | 50.900            | 11.28      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/12/2014 | Foreign Exchange Option | 11.15  | Put        |           |           | 211.26490    | 202.800           | 11.28      | 0.00          | 0                | 500           |
| \$ / R           | On | 15/12/2014 | Foreign Exchange Option | 11.99  | Call       |           |           | 1.05880      | 0.987             | 15.95      | 0.00          | 0                | 500           |
| \$ / R           | On | 15/12/2014 | Foreign Exchange Option | 11.99  | Put        |           |           | 1,001.35880  | 992.887           | 15.95      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/12/2014 | Foreign Exchange Option | 13.80  | Call       |           |           | 0.08290      | 0.091             | 30.59      | 0.00          | 0                | 500           |
| \$ / R           | On | 15/12/2014 | Foreign Exchange Option | 13.80  | Put        |           |           | 2,810.38290  | 2,801.991         | 30.59      | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2014 | Foreign Exchange Option | 11.16  | Call       |           |           | 61.86980     | 62.046            | 11.43      | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2014 | Foreign Exchange Option | 11.16  | Put        |           |           | 224.36980    | 215.946           | 11.43      | 0.00          | 0                | 10,000        |
| \$ / R           | On | 19/12/2014 | Foreign Exchange Option | 11.32  | Call       |           |           | 32.20000     | 31.613            | 12.25      | 0.00          | 0                | 10,000        |
| \$ / R           | On | 19/12/2014 | Foreign Exchange Option | 11.32  | Put        |           |           | 354.70000    | 345.513           | 12.25      | 0.00          | 0                | 10,000        |
| \$ / R           | On | 23/12/2014 | Foreign Exchange Option | 8.30   | Call       |           |           | 2,705.30000  | 2,714.000         | 18.54      | 0.00          | 0                | 0             |
| \$ / R           | On | 23/12/2014 | Foreign Exchange Option | 8.30   | Put        |           |           | 0.00000      | 0.000             | 18.54      | 0.00          | 0                | 0             |
| \$ / R           | On | 23/12/2014 | Foreign Exchange Option | 11.20  | Call       |           |           | 62.66800     | 62.754            | 11.50      | 0.00          | 0                | 0             |
| \$ / R           | On | 23/12/2014 | Foreign Exchange Option | 11.20  | Put        |           |           | 257.36800    | 248.754           | 11.50      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/01/2015 | Foreign Exchange Option | 11.20  | Call       |           |           | 151.08850    | 153.280           | 11.29      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/01/2015 | Foreign Exchange Option | 11.20  | Put        |           |           | 278.88850    | 270.980           | 11.29      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/01/2015 | Foreign Exchange Option | 14.27  | Call       |           |           | 1.40980      | 0.309             | 19.99      | 0.00          | 0                | 300           |
| \$ / R           | On | 28/01/2015 | Foreign Exchange Option | 14.27  | Put        |           |           | 3,199.20980  | 3,188.009         | 19.99      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/01/2015 | Foreign Exchange Option | 8.30   | Call       |           |           | 2,772.25890  | 2,782.339         | 19.82      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/01/2015 | Foreign Exchange Option | 8.30   | Put        |           |           | 0.05890      | 0.039             | 19.82      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/01/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 355.64730    | 362.018           | 10.46      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/01/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 83.44730     | 79.718            | 10.46      | 0.00          | 0                | 300           |
| \$ / R           | On | 25/02/2015 | Foreign Exchange Option | 14.50  | Call       |           |           | 0.58640      | 0.607             | 18.29      | 0.00          | 0                | 300           |
| \$ / R           | On | 25/02/2015 | Foreign Exchange Option | 14.50  | Put        |           |           | 3,377.48640  | 3,366.607         | 18.29      | 0.00          | 0                | 0             |
| \$ / R           | On | 25/02/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 426.94220    | 432.907           | 10.50      | 0.00          | 0                | 0             |
| \$ / R           | On | 25/02/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 103.84220    | 98.906            | 10.50      | 0.00          | 0                | 300           |
| \$ / R           | On | 26/02/2015 | Foreign Exchange Option | 11.15  | Call       |           |           | 236.32590    | 239.276           | 11.10      | 0.00          | 0                | 0             |
| \$ / R           | On | 26/02/2015 | Foreign Exchange Option | 11.15  | Put        |           |           | 261.42590    | 253.376           | 11.10      | 0.00          | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On | 26/02/2015 | Foreign Exchange Option | 8.30   | Call       |           |           | 2,825.16910  | 2,836.123         | 18.85      | 0.00          | 0                | 0             |
| \$ / R           | On | 26/02/2015 | Foreign Exchange Option | 8.30   | Put        |           |           | 0.26910      | 0.223             | 18.85      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/02/2015 | Foreign Exchange Option | 11.22  | Call       |           |           | 213.25130    | 216.446           | 11.41      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/02/2015 | Foreign Exchange Option | 11.22  | Put        |           |           | 306.55130    | 298.746           | 11.41      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.50  | Call       |           |           | 704.87970    | 713.030           | 10.41      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.50  | Put        |           |           | 46.07970     | 43.330            | 10.41      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.75  | Call       |           |           | 508.61650    | 515.594           | 10.55      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.75  | Put        |           |           | 99.81650     | 95.894            | 10.55      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.10  | Call       |           |           | 1,071.80270  | 1,081.001         | 10.80      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 9.50   | Put        |           |           | 4.02740      | 3.600             | 13.42      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 14.20  | Call       |           |           | 18.58530     | 16.689            | 22.92      | 0.00          | 0                | 46,165        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 14.20  | Put        |           |           | 3,059.78530  | 3,046.989         | 22.92      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 8.00   | Call       |           |           | 3,159.15160  | 3,170.033         | 20.04      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 8.00   | Put        |           |           | 0.35160      | 0.333             | 20.04      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 12.61  | Put        |           |           | 1,500.08050  | 1,488.683         | 16.89      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 13.00  | Call       |           |           | 34.36210     | 33.688            | 18.27      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 13.00  | Put        |           |           | 1,875.56210  | 1,863.988         | 18.27      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 9.00   | Call       |           |           | 2,160.59300  | 2,171.379         | 15.75      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 9.00   | Put        |           |           | 1.79300      | 1.679             | 15.75      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 9.50   | Call       |           |           | 1,662.82740  | 1,673.300         | 13.42      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 12.00  | Put        |           |           | 933.84410    | 923.216           | 14.60      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 12.50  | Call       |           |           | 54.52830     | 54.115            | 16.50      | 0.00          | 0                | 10,000        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 12.50  | Put        |           |           | 1,395.72830  | 1,384.415         | 16.50      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 19.00  | Call       |           |           | 0.01860      | 0.012             | 24.13      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 19.00  | Put        |           |           | 7,841.21860  | 7,830.312         | 24.13      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 12.61  | Call       |           |           | 48.88050     | 48.383            | 16.89      | 0.00          | 0                | 23,800        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.55  | Put        |           |           | 551.56290    | 542.382           | 12.79      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.60  | Call       |           |           | 150.17860    | 151.668           | 12.98      | 0.00          | 0                | 250           |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.60  | Put        |           |           | 591.37860    | 581.968           | 12.98      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 13.05  | Call       |           |           | 32.97070     | 32.284            | 18.45      | 0.00          | 0                | 24,155        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 13.05  | Put        |           |           | 1,924.17070  | 1,912.584         | 18.45      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 12.00  | Call       |           |           | 92.64410     | 92.916            | 14.60      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.46  | Put        |           |           | 482.05660    | 473.338           | 12.43      | 0.00          | 0                | 14,000        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.50  | Call       |           |           | 171.38750    | 173.356           | 12.59      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.50  | Put        |           |           | 512.58750    | 503.656           | 12.59      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 12.58  | Call       |           |           | 50.33800     | 49.861            | 16.79      | 0.00          | 0                | 50,000        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 12.58  | Put        |           |           | 1,471.53800  | 1,460.161         | 16.79      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.55  | Call       |           |           | 160.36290    | 162.082           | 12.79      | 0.00          | 0                | 500           |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.02  | Put        |           |           | 203.55390    | 197.761           | 11.00      | 0.00          | 0                | 500           |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.30  | Call       |           |           | 225.32720    | 228.492           | 11.80      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.30  | Put        |           |           | 366.52720    | 358.792           | 11.80      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.85  | Call       |           |           | 110.07380    | 110.695           | 13.99      | 0.00          | 0                | 500           |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.85  | Put        |           |           | 801.27380    | 790.996           | 13.99      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.46  | Call       |           |           | 180.85660    | 183.038           | 12.43      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.99  | Put        |           |           | 189.78730    | 184.197           | 10.95      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.00  | Call       |           |           | 353.11490    | 358.357           | 10.96      | 0.00          | 0                | 20,000        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.00  | Put        |           |           | 194.31490    | 188.657           | 10.96      | 0.00          | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.54  | Call       |           |           | 162.49800    | 164.266           | 12.75      | 0.00          | 0                | 9,300         |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.54  | Put        |           |           | 543.69800    | 534.566           | 12.75      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.02  | Call       |           |           | 342.35390    | 347.461           | 11.00      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.79  | Put        |           |           | 112.34150    | 108.138           | 10.62      | 0.00          | 0                | 1,112         |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 474.42320    | 481.050           | 10.64      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 115.62320    | 111.350           | 10.64      | 0.00          | 0                | 9,300         |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.40  | Call       |           |           | 196.23770    | 198.762           | 12.19      | 0.00          | 0                | 250           |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.40  | Put        |           |           | 437.43770    | 429.062           | 12.19      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.99  | Call       |           |           | 358.58730    | 363.897           | 10.95      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.51  | Put        |           |           | 47.43480     | 44.666            | 10.40      | 0.00          | 0                | 23,800        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.70  | Call       |           |           | 544.30770    | 551.633           | 10.47      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.70  | Put        |           |           | 85.50770     | 81.934            | 10.47      | 0.00          | 0                | 50,000        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.01  | Call       |           |           | 347.70460    | 352.879           | 10.98      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.01  | Put        |           |           | 198.90460    | 193.179           | 10.98      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.79  | Call       |           |           | 481.14150    | 487.838           | 10.62      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.10  | Put        |           |           | 13.00270     | 11.301            | 10.80      | 0.00          | 0                | 69,965        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.32  | Call       |           |           | 865.54830    | 874.114           | 10.58      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.32  | Put        |           |           | 26.74830     | 24.414            | 10.58      | 0.00          | 0                | 24,155        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.90  | Call       |           |           | 410.65120    | 416.577           | 10.80      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.90  | Put        |           |           | 151.85120    | 146.877           | 10.80      | 0.00          | 0                | 47,665        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.51  | Call       |           |           | 696.23480    | 704.366           | 10.40      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/03/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 501.04920    | 507.883           | 10.69      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/03/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 121.44920    | 117.483           | 10.69      | 0.00          | 0                | 300           |
| \$ / R           | On | 27/03/2015 | Foreign Exchange Option | 14.85  | Call       |           |           | 16.91570     | 15.785            | 24.76      | 0.00          | 0                | 300           |
| \$ / R           | On | 27/03/2015 | Foreign Exchange Option | 14.85  | Put        |           |           | 3,687.31570  | 3,675.385         | 24.76      | 0.00          | 0                | 0             |
| \$ / R           | On | 01/04/2015 | Foreign Exchange Option | 11.20  | Call       |           |           | 294.67980    | 298.948           | 11.44      | 0.00          | 0                | 0             |
| \$ / R           | On | 01/04/2015 | Foreign Exchange Option | 11.20  | Put        |           |           | 305.57980    | 299.148           | 11.44      | 0.00          | 0                | 22,187        |
| \$ / R           | On | 01/04/2015 | Foreign Exchange Option | 12.24  | Call       |           |           | 90.08530     | 90.488            | 15.41      | 0.00          | 0                | 22,187        |
| \$ / R           | On | 01/04/2015 | Foreign Exchange Option | 12.24  | Put        |           |           | 1,140.98530  | 1,130.688         | 15.41      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/04/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 572.50580    | 579.604           | 10.65      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/04/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 132.10580    | 128.904           | 10.65      | 0.00          | 0                | 300           |
| \$ / R           | On | 28/04/2015 | Foreign Exchange Option | 15.15  | Call       |           |           | 27.58660     | 27.480            | 25.11      | 0.00          | 0                | 300           |
| \$ / R           | On | 28/04/2015 | Foreign Exchange Option | 15.15  | Put        |           |           | 3,937.18660  | 3,926.780         | 25.11      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/05/2015 | Foreign Exchange Option | 10.94  | Call       |           |           | 0.00000      | 553.712           | 10.89      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/05/2015 | Foreign Exchange Option | 10.94  | Put        |           |           | 0.00000      | 188.312           | 10.89      | 688,279.99    | 3,655            | 3,655         |
| \$ / R           | On | 27/05/2015 | Foreign Exchange Option | 11.90  | Call       |           |           | 0.00000      | 214.717           | 13.85      | 1,569,579.81  | 7,310            | 3,655         |
| \$ / R           | On | 27/05/2015 | Foreign Exchange Option | 11.90  | Put        |           |           | 0.00000      | 809.317           | 13.85      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/05/2015 | Foreign Exchange Option | 15.48  | Call       |           |           | 32.89840     | 33.628            | 24.90      | 0.00          | 0                | 300           |
| \$ / R           | On | 27/05/2015 | Foreign Exchange Option | 15.48  | Put        |           |           | 4,217.49840  | 4,208.228         | 24.90      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/05/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 633.24350    | 640.623           | 10.56      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/05/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 137.84350    | 135.223           | 10.56      | 0.00          | 0                | 300           |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 10.98  | Call       |           |           | 559.95620    | 567.546           | 11.08      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 10.98  | Put        |           |           | 213.65620    | 211.846           | 11.08      | 0.00          | 0                | 22,320        |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.00  | Call       |           |           | 548.91550    | 556.280           | 11.13      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.00  | Put        |           |           | 222.61550    | 220.580           | 11.13      | 0.00          | 0                | 75,000        |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.08  | Call       |           |           | 506.72910    | 513.152           | 11.31      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 13.46  | Put        |           |           | 2,218.39560  | 2,210.309         | 18.72      | 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 | 10.73  | Call       |           |           | 721.15590    | 726.755           | 10.58      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 10.73  | Put        |           |           | 124.85590    | 121.055           | 10.58      | 0.00          | 0                | 22,850        |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 10.75  | Call       |           |           | 705.89150    | 711.304           | 10.56      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 10.75  | Put        |           |           | 129.59150    | 125.604           | 10.56      | 0.00          | 0                | 10,000        |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 13.00  | Put        |           |           | 1,783.22500  | 1,775.303         | 17.33      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 668.39700    | 677.813           | 10.67      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 142.09700    | 142.113           | 10.67      | 0.00          | 0                | 9,100         |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 13.22  | Call       |           |           | 96.32670     | 97.717            | 17.99      | 0.00          | 0                | 22,850        |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 13.22  | Put        |           |           | 1,990.02670  | 1,982.017         | 17.99      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 13.46  | Call       |           |           | 84.69560     | 86.009            | 18.72      | 0.00          | 0                | 22,320        |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.80  | Put        |           |           | 732.82020    | 726.616           | 13.50      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.81  | Call       |           |           | 256.97000    | 260.135           | 13.53      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.81  | Put        |           |           | 740.67000    | 734.435           | 13.53      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 12.63  | Call       |           |           | 139.17250    | 140.844           | 16.21      | 0.00          | 0                | 9,100         |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 12.63  | Put        |           |           | 1,442.87250  | 1,435.144         | 16.21      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 13.00  | Call       |           |           | 109.52500    | 111.003           | 17.33      | 0.00          | 0                | 75,000        |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.40  | Put        |           |           | 442.33260    | 437.614           | 12.15      | 0.00          | 0                | 7,300         |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.60  | Call       |           |           | 307.67820    | 311.563           | 12.82      | 0.00          | 0                | 500           |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.60  | Put        |           |           | 581.37820    | 575.863           | 12.82      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.79  | Call       |           |           | 261.29480    | 264.525           | 13.47      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.79  | Put        |           |           | 724.99480    | 718.825           | 13.47      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.80  | Call       |           |           | 259.12020    | 262.316           | 13.50      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.08  | Put        |           |           | 260.42910    | 257.452           | 11.31      | 0.00          | 0                | 1,500         |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.10  | Call       |           |           | 496.66510    | 502.845           | 11.36      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.10  | Put        |           |           | 270.36510    | 267.145           | 11.36      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.30  | Call       |           |           | 406.09080    | 409.788           | 11.81      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.30  | Put        |           |           | 379.79080    | 374.088           | 11.81      | 0.00          | 0                | 3,000         |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.40  | Call       |           |           | 368.63260    | 373.314           | 12.15      | 0.00          | 0                | 0             |
| \$ / R           | On | 26/06/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 699.90690    | 707.024           | 10.65      | 0.00          | 0                | 0             |
| \$ / R           | On | 26/06/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 146.50690    | 144.824           | 10.65      | 0.00          | 0                | 300           |
| \$ / R           | On | 26/06/2015 | Foreign Exchange Option | 15.88  | Call       |           |           | 36.76760     | 37.114            | 24.65      | 0.00          | 0                | 300           |
| \$ / R           | On | 26/06/2015 | Foreign Exchange Option | 15.88  | Put        |           |           | 4,563.36760  | 4,554.914         | 24.65      | 0.00          | 0                | 0             |
| \$ / R           | On | 29/07/2015 | Foreign Exchange Option | 16.15  | Call       |           |           | 44.24160     | 44.370            | 24.30      | 0.00          | 0                | 300           |
| \$ / R           | On | 29/07/2015 | Foreign Exchange Option | 16.15  | Put        |           |           | 4,776.94160  | 4,769.570         | 24.30      | 0.00          | 0                | 0             |
| \$ / R           | On | 29/07/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 774.36120    | 781.348           | 10.83      | 0.00          | 0                | 0             |
| \$ / R           | On | 29/07/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 157.06120    | 156.548           | 10.83      | 0.00          | 0                | 300           |
| \$ / R           | On | 27/08/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 838.00840    | 846.235           | 10.99      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/08/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 164.50840    | 166.535           | 10.99      | 0.00          | 0                | 300           |
| \$ / R           | On | 27/08/2015 | Foreign Exchange Option | 16.50  | Call       |           |           | 50.06320     | 50.820            | 24.43      | 0.00          | 0                | 300           |
| \$ / R           | On | 27/08/2015 | Foreign Exchange Option | 16.50  | Put        |           |           | 5,076.56320  | 5,071.120         | 24.43      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 12.00  | Call       |           |           | 373.85330    | 376.377           | 14.04      | 0.00          | 0                | 13,700        |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 12.00  | Put        |           |           | 865.45330    | 861.977           | 14.04      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 12.50  | Call       |           |           | 281.87480    | 283.373           | 15.52      | 0.00          | 0                | 33,750        |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 12.50  | Put        |           |           | 1,273.47480  | 1,268.973         | 15.52      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 11.49  | Call       |           |           | 520.16650    | 524.174           | 12.50      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 11.49  | Put        |           |           | 501.76650    | 499.774           | 12.50      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 11.50  | Call       |           |           | 516.49460    | 520.471           | 12.53      | 0.00          | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 11.50  | Put        |           |           | 508.09460    | 506.071           | 12.53      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 14.58  | Call       |           |           | 155.84540    | 155.331           | 22.59      | 0.00          | 0                | 22,320        |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 14.58  | Put        |           |           | 3,227.44540  | 3,220.932         | 22.59      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 10.60  | Call       |           |           | 1,030.25660  | 1,036.028         | 11.03      | 0.00          | 0                | 13,700        |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 10.60  | Put        |           |           | 121.85660    | 121.628           | 11.03      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 10.98  | Call       |           |           | 755.80310    | 761.389           | 11.09      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 10.98  | Put        |           |           | 227.40310    | 226.989           | 11.09      | 0.00          | 0                | 24,142        |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 13.06  | Call       |           |           | 212.70960    | 213.448           | 17.05      | 0.00          | 0                | 18,946        |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 13.06  | Put        |           |           | 1,764.30960  | 1,759.049         | 17.05      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 11.00  | Call       |           |           | 744.58670    | 750.120           | 11.14      | 0.00          | 0                | 33,750        |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 11.00  | Put        |           |           | 236.18670    | 235.720           | 11.14      | 0.00          | 0                | 4,545         |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 10.56  | Call       |           |           | 1,061.95870  | 1,067.738         | 11.03      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 10.56  | Put        |           |           | 113.55870    | 113.338           | 11.03      | 0.00          | 0                | 18,946        |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 11.51  | Call       |           |           | 512.95740    | 516.901           | 12.56      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 11.51  | Put        |           |           | 514.55740    | 512.501           | 12.56      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/09/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 172.73570    | 171.862           | 11.02      | 0.00          | 0                | 300           |
| \$ / R           | On | 28/09/2015 | Foreign Exchange Option | 16.80  | Call       |           |           | 57.98370     | 57.186            | 24.26      | 0.00          | 0                | 300           |
| \$ / R           | On | 28/09/2015 | Foreign Exchange Option | 16.80  | Put        |           |           | 5,322.48370  | 5,315.687         | 24.26      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/09/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 908.23570    | 913.362           | 11.02      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/10/2015 | Foreign Exchange Option | 16.98  | Call       |           |           | 71.21300     | 69.688            | 24.33      | 0.00          | 0                | 300           |
| \$ / R           | On | 28/10/2015 | Foreign Exchange Option | 16.98  | Put        |           |           | 5,457.61300  | 5,449.988         | 24.33      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/10/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 972.86330    | 977.057           | 11.08      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/10/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 179.26330    | 177.357           | 11.08      | 0.00          | 0                | 300           |
| \$ / R           | On | 25/11/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 1,031.34350  | 1,034.672         | 11.09      | 0.00          | 0                | 0             |
| \$ / R           | On | 25/11/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 183.44350    | 180.672           | 11.09      | 0.00          | 0                | 300           |
| \$ / R           | On | 25/11/2015 | Foreign Exchange Option | 17.45  | Call       |           |           | 67.60570     | 65.658            | 24.11      | 0.00          | 0                | 300           |
| \$ / R           | On | 25/11/2015 | Foreign Exchange Option | 17.45  | Put        |           |           | 5,869.70570  | 5,861.658         | 24.11      | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.10  | Put        |           |           | 1,740.89350  | 1,733.030         | 16.81      | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 9.25   | Put        |           |           | 22.07350     | 20.248            | 12.87      | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 10.95  | Call       |           |           | 963.87400    | 967.135           | 11.26      | 0.00          | 0                | 4,331         |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 10.95  | Put        |           |           | 233.57400    | 230.635           | 11.26      | 0.00          | 0                | 8,917         |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 11.00  | Call       |           |           | 930.84920    | 934.040           | 11.29      | 0.00          | 0                | 500           |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 11.00  | Put        |           |           | 250.54920    | 247.540           | 11.29      | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.10  | Call       |           |           | 321.19350    | 319.530           | 16.81      | 0.00          | 0                | 13,248        |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 9.15   | Call       |           |           | 2,551.10210  | 2,555.729         | 13.24      | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 9.15   | Put        |           |           | 20.80210     | 19.229            | 13.24      | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 9.20   | Call       |           |           | 2,501.72730  | 2,506.231         | 13.05      | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 9.20   | Put        |           |           | 21.42730     | 19.731            | 13.05      | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 9.25   | Call       |           |           | 2,452.37350  | 2,456.749         | 12.87      | 0.00          | 0                | 0             |
| \$ / R           | On | 21/12/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 1,089.71580  | 1,093.379         | 11.19      | 0.00          | 0                | 0             |
| \$ / R           | On | 21/12/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 188.61580    | 186.079           | 11.19      | 0.00          | 0                | 300           |
| \$ / R           | On | 21/12/2015 | Foreign Exchange Option | 11.14  | Call       |           |           | 867.82470    | 870.999           | 11.50      | 0.00          | 0                | 0             |
| \$ / R           | On | 21/12/2015 | Foreign Exchange Option | 11.14  | Put        |           |           | 306.72470    | 303.698           | 11.50      | 0.00          | 0                | 0             |
| \$ / R           | On | 21/12/2015 | Foreign Exchange Option | 17.87  | Call       |           |           | 63.97560     | 62.373            | 23.88      | 0.00          | 0                | 300           |
| \$ / R           | On | 21/12/2015 | Foreign Exchange Option | 17.87  | Put        |           |           | 6,232.87560  | 6,225.073         | 23.88      | 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    |
|---------------------------------|---------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|-----------------------|------------------|------------------|
| <b>Total \$ / R Option</b>      |               |                         |        |            |           |           |              |                   |            | <b>3,198,535.90</b>   | <b>23,965</b>    | <b>1,933,621</b> |
| <b>Total \$ / R</b>             |               |                         |        |            |           |           |              |                   |            | <b>139,233,613.10</b> | <b>36,216</b>    | <b>3,076,859</b> |
| \$ / R MAXI On                  | 12/12/2014    | Foreign Exchange Future |        |            | 10.99220  |           | 10.98380     |                   |            | 0.00                  | 0                | 1,757            |
| \$ / R MAXI On                  | 16/03/2015    | Foreign Exchange Future |        |            | 11.16970  |           | 11.15880     |                   |            | 201,054.60            | 18               | 578              |
| \$ / R MAXI On                  | 12/06/2015    | Foreign Exchange Future |        |            | 11.33570  |           | 11.32630     |                   |            | 0.00                  | 0                | 93               |
| \$ / R MAXI On                  | 14/09/2015    | Foreign Exchange Future |        |            | 11.51440  |           | 11.50840     |                   |            | 0.00                  | 0                | 25               |
| <b>Total \$ / R MAXI Future</b> |               |                         |        |            |           |           |              |                   |            | <b>201,054.60</b>     | <b>18</b>        | <b>2,453</b>     |
| \$ / R MAXI On                  | 12/12/2014    | Foreign Exchange Option | 10.72  | Call       |           |           | 28,631.68320 | 29,241.072        | 11.90      | 0.00                  | 0                | 0                |
| \$ / R MAXI On                  | 12/12/2014    | Foreign Exchange Option | 10.72  | Put        |           |           | 2,251.68320  | 2,021.072         | 11.90      | 0.00                  | 0                | 0                |
| \$ / R MAXI On                  | 12/12/2014    | Foreign Exchange Option | 11.34  | Call       |           |           | 1,526.22010  | 1,454.778         | 12.41      | 0.00                  | 0                | 0                |
| \$ / R MAXI On                  | 12/12/2014    | Foreign Exchange Option | 11.34  | Put        |           |           | 37,146.22010 | 36,234.778        | 12.41      | 0.00                  | 0                | 0                |
| \$ / R MAXI On                  | 12/12/2014    | Foreign Exchange Option | 11.35  | Call       |           |           | 1,444.53900  | 1,373.063         | 12.46      | 0.00                  | 0                | 0                |
| \$ / R MAXI On                  | 12/12/2014    | Foreign Exchange Option | 11.35  | Put        |           |           | 38,064.53900 | 37,153.063        | 12.46      | 0.00                  | 0                | 0                |
| \$ / R MAXI On                  | 12/12/2014    | Foreign Exchange Option | 11.36  | Call       |           |           | 1,367.14490  | 1,295.803         | 12.51      | 0.00                  | 0                | 0                |
| \$ / R MAXI On                  | 12/12/2014    | Foreign Exchange Option | 11.36  | Put        |           |           | 38,987.14490 | 38,075.803        | 12.51      | 0.00                  | 0                | 0                |
| \$ / R MAXI On                  | 16/03/2015    | Foreign Exchange Option | 11.11  | Put        |           |           | 24,816.85920 | 24,179.562        | 11.14      | 0.00                  | 0                | 0                |
| \$ / R MAXI On                  | 16/03/2015    | Foreign Exchange Option | 11.28  | Call       |           |           | 23,171.29590 | 23,501.511        | 11.72      | 0.00                  | 0                | 420              |
| \$ / R MAXI On                  | 16/03/2015    | Foreign Exchange Option | 11.28  | Put        |           |           | 35,291.29590 | 34,531.511        | 11.72      | 0.00                  | 0                | 0                |
| \$ / R MAXI On                  | 16/03/2015    | Foreign Exchange Option | 11.09  | Call       |           |           | 30,662.99170 | 31,128.209        | 11.11      | 0.00                  | 0                | 0                |
| \$ / R MAXI On                  | 16/03/2015    | Foreign Exchange Option | 11.09  | Put        |           |           | 23,782.99170 | 23,158.209        | 11.11      | 0.00                  | 0                | 0                |
| \$ / R MAXI On                  | 16/03/2015    | Foreign Exchange Option | 11.10  | Call       |           |           | 30,177.04130 | 30,635.857        | 11.13      | 0.00                  | 0                | 0                |
| \$ / R MAXI On                  | 16/03/2015    | Foreign Exchange Option | 11.10  | Put        |           |           | 24,297.04130 | 23,665.857        | 11.13      | 0.00                  | 0                | 0                |
| \$ / R MAXI On                  | 16/03/2015    | Foreign Exchange Option | 11.11  | Call       |           |           | 29,696.85920 | 30,149.562        | 11.14      | 0.00                  | 0                | 0                |
| \$ / R MAXI On                  | 12/06/2015    | Foreign Exchange Option | 11.31  | Call       |           |           | 40,201.88670 | 40,595.674        | 11.85      | 0.00                  | 0                | 0                |
| \$ / R MAXI On                  | 12/06/2015    | Foreign Exchange Option | 11.31  | Put        |           |           | 38,571.88670 | 38,025.674        | 11.85      | 0.00                  | 0                | 0                |
| \$ / R MAXI On                  | 12/06/2015    | Foreign Exchange Option | 11.29  | Call       |           |           | 41,020.11570 | 41,402.534        | 11.79      | 0.00                  | 0                | 0                |
| \$ / R MAXI On                  | 12/06/2015    | Foreign Exchange Option | 11.29  | Put        |           |           | 37,390.11570 | 36,832.534        | 11.79      | 0.00                  | 0                | 0                |
| \$ / R MAXI On                  | 12/06/2015    | Foreign Exchange Option | 11.30  | Call       |           |           | 40,609.08400 | 40,978.784        | 11.81      | 0.00                  | 0                | 0                |
| \$ / R MAXI On                  | 12/06/2015    | Foreign Exchange Option | 11.30  | Put        |           |           | 37,979.08400 | 37,408.784        | 11.81      | 0.00                  | 0                | 0                |
| \$ / R MAXI On                  | 14/09/2015    | Foreign Exchange Option | 11.70  | Put        |           |           | 64,312.83000 | 64,049.755        | 13.13      | 0.00                  | 0                | 0                |
| \$ / R MAXI On                  | 14/09/2015    | Foreign Exchange Option | 11.71  | Call       |           |           | 44,858.07620 | 45,191.903        | 13.16      | 0.00                  | 0                | 0                |
| \$ / R MAXI On                  | 14/09/2015    | Foreign Exchange Option | 11.71  | Put        |           |           | 65,018.07620 | 64,751.903        | 13.16      | 0.00                  | 0                | 0                |
| \$ / R MAXI On                  | 14/09/2015    | Foreign Exchange Option | 11.69  | Call       |           |           | 45,450.29330 | 45,790.326        | 13.10      | 0.00                  | 0                | 0                |
| \$ / R MAXI On                  | 14/09/2015    | Foreign Exchange Option | 11.69  | Put        |           |           | 63,610.29330 | 63,350.326        | 13.10      | 0.00                  | 0                | 0                |
| \$ / R MAXI On                  | 14/09/2015    | Foreign Exchange Option | 11.70  | Call       |           |           | 45,152.83000 | 45,489.755        | 13.13      | 0.00                  | 0                | 0                |
| <b>Total \$ / R MAXI Option</b> |               |                         |        |            |           |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>420</b>       |
| <b>Total \$ / R MAXI</b>        |               |                         |        |            |           |           |              |                   |            | <b>201,054.60</b>     | <b>18</b>        | <b>2,873</b>     |
| £ / R                           | On 02/12/2014 | Foreign Exchange Future |        |            | 17.28450  |           | 17.32470     |                   |            | 0.00                  | 0                | 0                |
| £ / R                           | On 12/12/2014 | Foreign Exchange Future |        |            | 17.31240  |           | 17.34530     |                   |            | 432,810.00            | 25               | 48,330           |
| £ / R                           | On 23/01/2015 | Foreign Exchange Future |        |            | 17.43510  |           | 17.46530     |                   |            | 0.00                  | 0                | 0                |
| £ / R                           | On 16/03/2015 | Foreign Exchange Future |        |            | 17.57970  |           | 17.60900     |                   |            | 0.00                  | 0                | 9,354            |

| 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 Future |        |            | 17.82690  |           | 17.85910     |                   |            | 0.00              | 0                | 1,842         |
| £ / R                     | On | 14/09/2015 | Foreign Exchange Future |        |            | 18.09420  |           | 18.13240     |                   |            | 0.00              | 0                | 695           |
| <b>Total £ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            | <b>432,810.00</b> | <b>25</b>        | <b>60,221</b> |
| £ / R                     | On | 02/12/2014 | Foreign Exchange Option | 17.25  | Call       |           |           | 122.38030    | 93.262            | 9.27       | 0.00              | 0                | 6,000         |
| £ / R                     | On | 02/12/2014 | Foreign Exchange Option | 17.25  | Put        |           |           | 47.68030     | 58.762            | 9.27       | 0.00              | 0                | 0             |
| £ / R                     | On | 12/12/2014 | Foreign Exchange Option | 17.56  | Call       |           |           | 66.47250     | 56.575            | 10.55      | 0.00              | 0                | 0             |
| £ / R                     | On | 12/12/2014 | Foreign Exchange Option | 17.56  | Put        |           |           | 281.17250    | 304.175           | 10.55      | 0.00              | 0                | 0             |
| £ / R                     | On | 12/12/2014 | Foreign Exchange Option | 18.50  | Call       |           |           | 2.06030      | 1.447             | 13.76      | 0.00              | 0                | 0             |
| £ / R                     | On | 12/12/2014 | Foreign Exchange Option | 18.50  | Put        |           |           | 1,156.76030  | 1,189.047         | 13.76      | 0.00              | 0                | 500           |
| £ / R                     | On | 12/12/2014 | Foreign Exchange Option | 19.34  | Put        |           |           | 1,994.86040  | 2,027.708         | 16.96      | 0.00              | 0                | 0             |
| £ / R                     | On | 12/12/2014 | Foreign Exchange Option | 17.54  | Call       |           |           | 71.34480     | 60.913            | 10.48      | 0.00              | 0                | 0             |
| £ / R                     | On | 12/12/2014 | Foreign Exchange Option | 17.54  | Put        |           |           | 266.04480    | 288.513           | 10.48      | 0.00              | 0                | 0             |
| £ / R                     | On | 12/12/2014 | Foreign Exchange Option | 19.19  | Call       |           |           | 0.21750      | 0.141             | 16.21      | 0.00              | 0                | 16,000        |
| £ / R                     | On | 12/12/2014 | Foreign Exchange Option | 19.19  | Put        |           |           | 1,844.91750  | 1,877.741         | 16.21      | 0.00              | 0                | 0             |
| £ / R                     | On | 12/12/2014 | Foreign Exchange Option | 19.34  | Call       |           |           | 0.16040      | 0.108             | 16.96      | 0.00              | 0                | 5,000         |
| £ / R                     | On | 12/12/2014 | Foreign Exchange Option | 17.35  | Call       |           |           | 135.83640    | 119.373           | 9.80       | 0.00              | 0                | 0             |
| £ / R                     | On | 12/12/2014 | Foreign Exchange Option | 17.35  | Put        |           |           | 140.53640    | 156.973           | 9.80       | 0.00              | 0                | 10,000        |
| £ / R                     | On | 12/12/2014 | Foreign Exchange Option | 17.55  | Call       |           |           | 68.86890     | 58.707            | 10.51      | 0.00              | 0                | 0             |
| £ / R                     | On | 12/12/2014 | Foreign Exchange Option | 17.55  | Put        |           |           | 273.56890    | 296.307           | 10.51      | 0.00              | 0                | 0             |
| £ / R                     | On | 12/12/2014 | Foreign Exchange Option | 17.45  | Call       |           |           | 97.46890     | 84.381            | 10.16      | 0.00              | 0                | 0             |
| £ / R                     | On | 12/12/2014 | Foreign Exchange Option | 17.45  | Put        |           |           | 202.16890    | 221.981           | 10.16      | 0.00              | 0                | 2,500         |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 21.04  | Put        |           |           | 3,576.75520  | 3,606.853         | 18.22      | 0.00              | 0                | 0             |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 21.70  | Call       |           |           | 1.86680      | 1.694             | 20.54      | 0.00              | 0                | 6,336         |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 21.70  | Put        |           |           | 4,236.56680  | 4,266.594         | 20.54      | 0.00              | 0                | 0             |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 21.72  | Call       |           |           | 1.86350      | 1.689             | 20.61      | 0.00              | 0                | 6,938         |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 21.72  | Put        |           |           | 4,256.56350  | 4,286.589         | 20.61      | 0.00              | 0                | 0             |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 19.09  | Put        |           |           | 1,644.38780  | 1,673.665         | 13.64      | 0.00              | 0                | 0             |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 19.10  | Call       |           |           | 19.46430     | 18.556            | 13.67      | 0.00              | 0                | 0             |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 19.10  | Put        |           |           | 1,654.16430  | 1,683.456         | 13.67      | 0.00              | 0                | 0             |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 19.11  | Call       |           |           | 19.24410     | 18.351            | 13.70      | 0.00              | 0                | 0             |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 19.11  | Put        |           |           | 1,663.94410  | 1,693.251         | 13.70      | 0.00              | 0                | 0             |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 21.04  | Call       |           |           | 2.05520      | 1.953             | 18.22      | 0.00              | 0                | 9,605         |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 18.22  | Put        |           |           | 821.32320    | 847.468           | 10.98      | 0.00              | 0                | 9,605         |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 18.50  | Call       |           |           | 42.02190     | 39.521            | 11.72      | 0.00              | 0                | 0             |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 18.50  | Put        |           |           | 1,076.72190  | 1,104.421         | 11.72      | 0.00              | 0                | 6,336         |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 18.63  | Call       |           |           | 35.04200     | 33.043            | 12.14      | 0.00              | 0                | 0             |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 18.63  | Put        |           |           | 1,199.74200  | 1,227.943         | 12.14      | 0.00              | 0                | 6,938         |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 19.09  | Call       |           |           | 19.68780     | 18.765            | 13.64      | 0.00              | 0                | 0             |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 18.22  | Call       |           |           | 66.62320     | 62.568            | 10.98      | 0.00              | 0                | 0             |
| £ / R                     | On | 16/03/2015 | Foreign Exchange Option | 19.30  | Call       |           |           | 69.36540     | 65.727            | 13.46      | 0.00              | 0                | 0             |
| £ / R                     | On | 16/03/2015 | Foreign Exchange Option | 19.30  | Put        |           |           | 1,760.36540  | 1,786.027         | 13.46      | 0.00              | 0                | 0             |
| £ / R                     | On | 16/03/2015 | Foreign Exchange Option | 19.64  | Put        |           |           | 2,081.70340  | 2,108.344         | 14.09      | 0.00              | 0                | 0             |
| £ / R                     | On | 16/03/2015 | Foreign Exchange Option | 19.25  | Call       |           |           | 73.33130     | 69.553            | 13.40      | 0.00              | 0                | 5,000         |
| £ / R                     | On | 16/03/2015 | Foreign Exchange Option | 19.25  | Put        |           |           | 1,714.33130  | 1,739.853         | 13.40      | 0.00              | 0                | 0             |
| £ / R                     | On | 16/03/2015 | Foreign Exchange Option | 19.29  | Call       |           |           | 70.14060     | 66.475            | 13.44      | 0.00              | 0                | 0             |

| Contract Details          |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value     | Contracts Traded | Open Interest  |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|-------------------|------------------|----------------|
| £ / R                     | On | 16/03/2015 | Foreign Exchange Option | 19.29  | Put        |           |           | 1,751.14060  | 1,776.775         | 13.44      | 0.00              | 0                | 0              |
| £ / R                     | On | 16/03/2015 | Foreign Exchange Option | 17.00  | Put        |           |           | 165.16720    | 173.276           | 10.55      | 0.00              | 0                | 5,592          |
| £ / R                     | On | 16/03/2015 | Foreign Exchange Option | 19.00  | Call       |           |           | 96.90470     | 92.339            | 13.10      | 0.00              | 0                | 570            |
| £ / R                     | On | 16/03/2015 | Foreign Exchange Option | 19.00  | Put        |           |           | 1,487.90470  | 1,512.639         | 13.10      | 0.00              | 0                | 0              |
| £ / R                     | On | 16/03/2015 | Foreign Exchange Option | 19.31  | Call       |           |           | 68.60080     | 64.987            | 13.47      | 0.00              | 0                | 0              |
| £ / R                     | On | 16/03/2015 | Foreign Exchange Option | 19.31  | Put        |           |           | 1,769.60080  | 1,795.287         | 13.47      | 0.00              | 0                | 0              |
| £ / R                     | On | 16/03/2015 | Foreign Exchange Option | 19.64  | Call       |           |           | 50.70340     | 48.044            | 14.09      | 0.00              | 0                | 21,000         |
| £ / R                     | On | 16/03/2015 | Foreign Exchange Option | 16.72  | Call       |           |           | 984.21150    | 960.218           | 10.38      | 0.00              | 0                | 0              |
| £ / R                     | On | 16/03/2015 | Foreign Exchange Option | 16.72  | Put        |           |           | 95.21150     | 100.518           | 10.38      | 0.00              | 0                | 25,000         |
| £ / R                     | On | 16/03/2015 | Foreign Exchange Option | 17.00  | Call       |           |           | 774.16720    | 752.976           | 10.55      | 0.00              | 0                | 0              |
| £ / R                     | On | 12/06/2015 | Foreign Exchange Option | 18.84  | Put        |           |           | 1,309.94260  | 1,331.728         | 13.29      | 0.00              | 0                | 0              |
| £ / R                     | On | 12/06/2015 | Foreign Exchange Option | 18.85  | Call       |           |           | 326.99840    | 316.646           | 13.31      | 0.00              | 0                | 0              |
| £ / R                     | On | 12/06/2015 | Foreign Exchange Option | 18.85  | Put        |           |           | 1,317.89840  | 1,339.746         | 13.31      | 0.00              | 0                | 0              |
| £ / R                     | On | 12/06/2015 | Foreign Exchange Option | 18.86  | Call       |           |           | 324.96860    | 314.678           | 13.32      | 0.00              | 0                | 0              |
| £ / R                     | On | 12/06/2015 | Foreign Exchange Option | 18.86  | Put        |           |           | 1,325.86860  | 1,347.778         | 13.32      | 0.00              | 0                | 0              |
| £ / R                     | On | 12/06/2015 | Foreign Exchange Option | 18.84  | Call       |           |           | 329.04260    | 318.628           | 13.29      | 0.00              | 0                | 0              |
| £ / R                     | On | 14/09/2015 | Foreign Exchange Option | 18.96  | Put        |           |           | 1,370.26750  | 1,395.503         | 13.60      | 0.00              | 0                | 0              |
| £ / R                     | On | 14/09/2015 | Foreign Exchange Option | 18.94  | Call       |           |           | 547.52420    | 534.454           | 13.57      | 0.00              | 0                | 0              |
| £ / R                     | On | 14/09/2015 | Foreign Exchange Option | 18.94  | Put        |           |           | 1,355.12420  | 1,380.254         | 13.57      | 0.00              | 0                | 0              |
| £ / R                     | On | 14/09/2015 | Foreign Exchange Option | 18.95  | Call       |           |           | 545.08910    | 532.072           | 13.59      | 0.00              | 0                | 0              |
| £ / R                     | On | 14/09/2015 | Foreign Exchange Option | 18.95  | Put        |           |           | 1,362.68910  | 1,387.872         | 13.59      | 0.00              | 0                | 0              |
| £ / R                     | On | 14/09/2015 | Foreign Exchange Option | 18.96  | Call       |           |           | 542.66750    | 529.703           | 13.60      | 0.00              | 0                | 0              |
| <b>Total £ / R Option</b> |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>       | <b>0</b>         | <b>142,920</b> |
| <b>Total £ / R</b>        |    |            |                         |        |            |           |           |              |                   |            | <b>432,810.00</b> | <b>25</b>        | <b>203,141</b> |
| ¥ / R                     | On | 12/12/2014 | Foreign Exchange Future |        |            | 0.09343   |           | 0.09341      |                   |            | 0.00              | 0                | 14,263         |
| ¥ / R                     | On | 16/03/2015 | Foreign Exchange Future |        |            | 0.09505   |           | 0.09500      |                   |            | 0.00              | 0                | 4,050          |
| ¥ / R                     | On | 12/06/2015 | Foreign Exchange Future |        |            | 0.09656   |           | 0.09652      |                   |            | 0.00              | 0                | 25             |
| <b>Total ¥ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>       | <b>0</b>         | <b>18,338</b>  |
| ¥ / R                     | On | 12/12/2014 | Foreign Exchange Option | 0.12   | Call       |           |           | 0.00550      | 0.005             | 31.09      | 0.00              | 0                | 0              |
| ¥ / R                     | On | 12/12/2014 | Foreign Exchange Option | 0.12   | Put        |           |           | 2,659.40550  | 2,657.005         | 31.09      | 0.00              | 0                | 0              |
| ¥ / R                     | On | 12/12/2014 | Foreign Exchange Option | 0.10   | Call       |           |           | 1.57390      | 1.148             | 14.75      | 0.00              | 0                | 0              |
| ¥ / R                     | On | 12/12/2014 | Foreign Exchange Option | 0.10   | Put        |           |           | 660.97390    | 658.148           | 14.75      | 0.00              | 0                | 0              |
| ¥ / R                     | On | 12/12/2014 | Foreign Exchange Option | 0.11   | Call       |           |           | 0.02600      | 0.018             | 22.34      | 0.00              | 0                | 0              |
| ¥ / R                     | On | 12/12/2014 | Foreign Exchange Option | 0.11   | Put        |           |           | 1,659.42600  | 1,657.018         | 22.34      | 0.00              | 0                | 0              |
| ¥ / R                     | On | 16/03/2015 | Foreign Exchange Option | 0.09   | Call       |           |           | 579.30350    | 565.040           | 11.38      | 0.00              | 0                | 0              |
| ¥ / R                     | On | 16/03/2015 | Foreign Exchange Option | 0.09   | Put        |           |           | 79.20350     | 60.140            | 11.38      | 0.00              | 0                | 0              |
| ¥ / R                     | On | 16/03/2015 | Foreign Exchange Option | 0.10   | Call       |           |           | 124.92450    | 107.408           | 13.66      | 0.00              | 0                | 0              |
| ¥ / R                     | On | 16/03/2015 | Foreign Exchange Option | 0.10   | Put        |           |           | 624.82450    | 602.508           | 13.66      | 0.00              | 0                | 0              |
| ¥ / R                     | On | 16/03/2015 | Foreign Exchange Option | 0.11   | Call       |           |           | 28.14560     | 21.533            | 16.68      | 0.00              | 0                | 0              |
| ¥ / R                     | On | 16/03/2015 | Foreign Exchange Option | 0.11   | Put        |           |           | 1,528.04560  | 1,516.634         | 16.68      | 0.00              | 0                | 0              |
| ¥ / R                     | On | 12/06/2015 | Foreign Exchange Option | 0.09   | Call       |           |           | 768.33350    | 769.848           | 12.73      | 0.00              | 0                | 0              |
| ¥ / R                     | On | 12/06/2015 | Foreign Exchange Option | 0.09   | Put        |           |           | 116.03350    | 113.948           | 12.73      | 0.00              | 0                | 0              |
| ¥ / R                     | On | 12/06/2015 | Foreign Exchange Option | 0.10   | Call       |           |           | 266.27530    | 267.038           | 14.47      | 0.00              | 0                | 0              |

| Contract Details          |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value       | Contracts Traded | Open Interest  |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------------|------------------|----------------|
| ¥ / R                     | On | 12/06/2015 | Foreign Exchange Option | 0.10   | Put        |           |           | 613.97530    | 611.138           | 14.47      | 0.00                | 0                | 0              |
| ¥ / R                     | On | 12/06/2015 | Foreign Exchange Option | 0.11   | Call       |           |           | 102.55090    | 102.945           | 17.25      | 0.00                | 0                | 0              |
| ¥ / R                     | On | 12/06/2015 | Foreign Exchange Option | 0.11   | Put        |           |           | 1,450.25090  | 1,447.045         | 17.25      | 0.00                | 0                | 0              |
| <b>Total ¥ / R Option</b> |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>0</b>       |
| <b>Total ¥ / R</b>        |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>18,338</b>  |
| € / R                     | On | 12/12/2014 | Foreign Exchange Future |        |            | 13.72700  |           | 13.73060     |                   |            | 6,177,150.00        | 450              | 73,710         |
| € / R                     | On | 16/03/2015 | Foreign Exchange Future |        |            | 13.95770  |           | 13.95870     |                   |            | 0.00                | 0                | 34,857         |
| € / R                     | On | 12/06/2015 | Foreign Exchange Future |        |            | 14.17580  |           | 14.17880     |                   |            | 0.00                | 0                | 7,900          |
| € / R                     | On | 14/09/2015 | Foreign Exchange Future |        |            | 14.41650  |           | 14.42420     |                   |            | 0.00                | 0                | 266            |
| € / R                     | On | 11/12/2015 | Foreign Exchange Future |        |            | 14.65350  |           | 14.66160     |                   |            | 0.00                | 0                | 0              |
| <b>Total € / R Future</b> |    |            |                         |        |            |           |           |              |                   |            | <b>6,177,150.00</b> | <b>450</b>       | <b>116,733</b> |
| € / R                     | On | 12/12/2014 | Foreign Exchange Option | 13.50  | Call       |           |           | 272.25220    | 264.850           | 10.74      | 0.00                | 0                | 0              |
| € / R                     | On | 12/12/2014 | Foreign Exchange Option | 13.50  | Put        |           |           | 41.65220     | 37.850            | 10.74      | 0.00                | 0                | 0              |
| € / R                     | On | 12/12/2014 | Foreign Exchange Option | 13.69  | Call       |           |           | 137.16700    | 127.412           | 9.73       | 0.00                | 0                | 0              |
| € / R                     | On | 12/12/2014 | Foreign Exchange Option | 13.74  | Call       |           |           | 108.79320    | 103.204           | 9.87       | 0.00                | 0                | 0              |
| € / R                     | On | 12/12/2014 | Foreign Exchange Option | 13.74  | Put        |           |           | 118.19320    | 116.204           | 9.87       | 0.00                | 0                | 650            |
| € / R                     | On | 12/12/2014 | Foreign Exchange Option | 13.90  | Call       |           |           | 55.47050     | 51.591            | 10.61      | 0.00                | 0                | 0              |
| € / R                     | On | 12/12/2014 | Foreign Exchange Option | 14.15  | Call       |           |           | 18.43380     | 16.101            | 11.78      | 0.00                | 0                | 0              |
| € / R                     | On | 12/12/2014 | Foreign Exchange Option | 14.15  | Put        |           |           | 437.83380    | 439.101           | 11.78      | 0.00                | 0                | 3,000          |
| € / R                     | On | 12/12/2014 | Foreign Exchange Option | 15.15  | Call       |           |           | 0.62320      | 0.461             | 17.68      | 0.00                | 0                | 4,500          |
| € / R                     | On | 12/12/2014 | Foreign Exchange Option | 13.70  | Put        |           |           | 100.62060    | 94.393            | 9.68       | 0.00                | 0                | 0              |
| € / R                     | On | 12/12/2014 | Foreign Exchange Option | 13.71  | Call       |           |           | 125.40800    | 116.623           | 9.73       | 0.00                | 0                | 0              |
| € / R                     | On | 12/12/2014 | Foreign Exchange Option | 13.71  | Put        |           |           | 104.80800    | 99.623            | 9.73       | 0.00                | 0                | 0              |
| € / R                     | On | 12/12/2014 | Foreign Exchange Option | 15.37  | Call       |           |           | 0.29980      | 0.228             | 18.73      | 0.00                | 0                | 7,000          |
| € / R                     | On | 12/12/2014 | Foreign Exchange Option | 15.37  | Put        |           |           | 1,639.69980  | 1,643.228         | 18.73      | 0.00                | 0                | 0              |
| € / R                     | On | 12/12/2014 | Foreign Exchange Option | 16.30  | Call       |           |           | 0.02340      | 0.022             | 23.17      | 0.00                | 0                | 0              |
| € / R                     | On | 12/12/2014 | Foreign Exchange Option | 13.90  | Put        |           |           | 224.87050    | 224.591           | 10.61      | 0.00                | 0                | 0              |
| € / R                     | On | 12/12/2014 | Foreign Exchange Option | 13.99  | Call       |           |           | 37.49450     | 34.164            | 11.03      | 0.00                | 0                | 0              |
| € / R                     | On | 12/12/2014 | Foreign Exchange Option | 13.99  | Put        |           |           | 296.89450    | 297.164           | 11.03      | 0.00                | 0                | 4,000          |
| € / R                     | On | 12/12/2014 | Foreign Exchange Option | 13.69  | Put        |           |           | 96.56700     | 90.412            | 9.73       | 0.00                | 0                | 0              |
| € / R                     | On | 12/12/2014 | Foreign Exchange Option | 13.70  | Call       |           |           | 131.22060    | 121.393           | 9.68       | 0.00                | 0                | 0              |
| € / R                     | On | 12/12/2014 | Foreign Exchange Option | 16.30  | Put        |           |           | 2,569.42340  | 2,573.022         | 23.17      | 0.00                | 0                | 0              |
| € / R                     | On | 12/12/2014 | Foreign Exchange Option | 15.15  | Put        |           |           | 1,420.02320  | 1,423.461         | 17.68      | 0.00                | 0                | 0              |
| € / R                     | On | 12/12/2014 | Foreign Exchange Option | 15.29  | Call       |           |           | 0.38900      | 0.292             | 18.35      | 0.00                | 0                | 25,000         |
| € / R                     | On | 12/12/2014 | Foreign Exchange Option | 15.29  | Put        |           |           | 1,559.78900  | 1,563.292         | 18.35      | 0.00                | 0                | 0              |
| € / R                     | On | 16/03/2015 | Foreign Exchange Option | 14.94  | Call       |           |           | 99.36840     | 96.897            | 13.21      | 0.00                | 0                | 0              |
| € / R                     | On | 16/03/2015 | Foreign Exchange Option | 14.94  | Put        |           |           | 1,080.66840  | 1,079.197         | 13.21      | 0.00                | 0                | 0              |
| € / R                     | On | 16/03/2015 | Foreign Exchange Option | 14.95  | Call       |           |           | 98.28230     | 95.825            | 13.24      | 0.00                | 0                | 0              |
| € / R                     | On | 16/03/2015 | Foreign Exchange Option | 14.95  | Put        |           |           | 1,089.58230  | 1,088.125         | 13.24      | 0.00                | 0                | 0              |
| € / R                     | On | 16/03/2015 | Foreign Exchange Option | 15.00  | Call       |           |           | 93.06540     | 90.672            | 13.38      | 0.00                | 0                | 713            |
| € / R                     | On | 16/03/2015 | Foreign Exchange Option | 15.05  | Call       |           |           | 88.18340     | 85.854            | 13.52      | 0.00                | 0                | 14,500         |
| € / R                     | On | 16/03/2015 | Foreign Exchange Option | 15.05  | Put        |           |           | 1,179.48340  | 1,178.154         | 13.52      | 0.00                | 0                | 0              |
| € / R                     | On | 16/03/2015 | Foreign Exchange Option | 14.02  | Call       |           |           | 301.03140    | 297.664           | 10.75      | 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 | 14.02  | Put        |           |           | 362.33140    | 359.964           | 10.75      | 0.00          | 0                | 8,500         |
| € / R            | On | 16/03/2015 | Foreign Exchange Option | 15.28  | Call       |           |           | 69.42570     | 67.373            | 14.16      | 0.00          | 0                | 5,700         |
| € / R            | On | 16/03/2015 | Foreign Exchange Option | 15.31  | Call       |           |           | 67.36610     | 65.347            | 14.24      | 0.00          | 0                | 8,500         |
| € / R            | On | 16/03/2015 | Foreign Exchange Option | 15.31  | Put        |           |           | 1,418.66610  | 1,417.647         | 14.24      | 0.00          | 0                | 0             |
| € / R            | On | 16/03/2015 | Foreign Exchange Option | 14.96  | Call       |           |           | 97.21260     | 94.765            | 13.27      | 0.00          | 0                | 0             |
| € / R            | On | 16/03/2015 | Foreign Exchange Option | 14.96  | Put        |           |           | 1,098.51260  | 1,097.066         | 13.27      | 0.00          | 0                | 0             |
| € / R            | On | 16/03/2015 | Foreign Exchange Option | 15.36  | Call       |           |           | 63.94990     | 61.977            | 14.37      | 0.00          | 0                | 32,000        |
| € / R            | On | 16/03/2015 | Foreign Exchange Option | 15.00  | Put        |           |           | 1,134.36540  | 1,132.972         | 13.38      | 0.00          | 0                | 0             |
| € / R            | On | 16/03/2015 | Foreign Exchange Option | 15.50  | Call       |           |           | 53.81070     | 51.841            | 14.60      | 0.00          | 0                | 7,100         |
| € / R            | On | 16/03/2015 | Foreign Exchange Option | 15.50  | Put        |           |           | 1,595.11070  | 1,594.141         | 14.60      | 0.00          | 0                | 0             |
| € / R            | On | 16/03/2015 | Foreign Exchange Option | 15.25  | Call       |           |           | 71.56770     | 69.479            | 14.07      | 0.00          | 0                | 7,000         |
| € / R            | On | 16/03/2015 | Foreign Exchange Option | 15.25  | Put        |           |           | 1,362.86770  | 1,361.779         | 14.07      | 0.00          | 0                | 0             |
| € / R            | On | 16/03/2015 | Foreign Exchange Option | 13.40  | Call       |           |           | 658.16420    | 655.319           | 9.95       | 0.00          | 0                | 0             |
| € / R            | On | 16/03/2015 | Foreign Exchange Option | 15.28  | Put        |           |           | 1,390.72570  | 1,389.673         | 14.16      | 0.00          | 0                | 0             |
| € / R            | On | 16/03/2015 | Foreign Exchange Option | 13.40  | Put        |           |           | 99.46420     | 97.619            | 9.95       | 0.00          | 0                | 35,000        |
| € / R            | On | 16/03/2015 | Foreign Exchange Option | 13.80  | Call       |           |           | 403.12040    | 399.773           | 10.40      | 0.00          | 0                | 0             |
| € / R            | On | 16/03/2015 | Foreign Exchange Option | 13.80  | Put        |           |           | 244.42040    | 242.073           | 10.40      | 0.00          | 0                | 15,000        |
| € / R            | On | 16/03/2015 | Foreign Exchange Option | 14.00  | Call       |           |           | 308.69200    | 305.323           | 10.70      | 0.00          | 0                | 0             |
| € / R            | On | 16/03/2015 | Foreign Exchange Option | 14.00  | Put        |           |           | 349.99200    | 347.623           | 10.70      | 0.00          | 0                | 12,800        |
| € / R            | On | 16/03/2015 | Foreign Exchange Option | 15.36  | Put        |           |           | 1,465.24990  | 1,464.277         | 14.37      | 0.00          | 0                | 0             |
| € / R            | On | 12/06/2015 | Foreign Exchange Option | 15.41  | Call       |           |           | 186.75070    | 182.945           | 14.13      | 0.00          | 0                | 0             |
| € / R            | On | 12/06/2015 | Foreign Exchange Option | 15.41  | Put        |           |           | 1,417.95070  | 1,417.145         | 14.13      | 0.00          | 0                | 0             |
| € / R            | On | 12/06/2015 | Foreign Exchange Option | 15.35  | Call       |           |           | 194.38310    | 190.517           | 13.99      | 0.00          | 0                | 7,300         |
| € / R            | On | 12/06/2015 | Foreign Exchange Option | 15.35  | Put        |           |           | 1,365.58310  | 1,364.717         | 13.99      | 0.00          | 0                | 0             |
| € / R            | On | 12/06/2015 | Foreign Exchange Option | 15.39  | Put        |           |           | 1,400.44880  | 1,399.622         | 14.08      | 0.00          | 0                | 0             |
| € / R            | On | 12/06/2015 | Foreign Exchange Option | 15.40  | Call       |           |           | 187.99410    | 184.178           | 14.11      | 0.00          | 0                | 0             |
| € / R            | On | 12/06/2015 | Foreign Exchange Option | 15.40  | Put        |           |           | 1,409.19410  | 1,408.378         | 14.11      | 0.00          | 0                | 0             |
| € / R            | On | 12/06/2015 | Foreign Exchange Option | 13.40  | Call       |           |           | 912.77080    | 906.280           | 10.05      | 0.00          | 0                | 0             |
| € / R            | On | 12/06/2015 | Foreign Exchange Option | 13.40  | Put        |           |           | 133.97080    | 130.480           | 10.05      | 0.00          | 0                | 7,300         |
| € / R            | On | 12/06/2015 | Foreign Exchange Option | 15.39  | Call       |           |           | 189.24880    | 185.422           | 14.08      | 0.00          | 0                | 0             |
| € / R            | On | 14/09/2015 | Foreign Exchange Option | 15.26  | Put        |           |           | 1,211.65680  | 1,214.558         | 13.54      | 0.00          | 0                | 0             |
| € / R            | On | 14/09/2015 | Foreign Exchange Option | 15.24  | Call       |           |           | 379.91360    | 375.074           | 13.50      | 0.00          | 0                | 0             |
| € / R            | On | 14/09/2015 | Foreign Exchange Option | 15.24  | Put        |           |           | 1,195.71360  | 1,198.574         | 13.50      | 0.00          | 0                | 0             |
| € / R            | On | 14/09/2015 | Foreign Exchange Option | 15.25  | Call       |           |           | 377.87530    | 373.056           | 13.52      | 0.00          | 0                | 0             |
| € / R            | On | 14/09/2015 | Foreign Exchange Option | 15.25  | Put        |           |           | 1,203.67530  | 1,206.556         | 13.52      | 0.00          | 0                | 0             |
| € / R            | On | 14/09/2015 | Foreign Exchange Option | 15.26  | Call       |           |           | 375.85680    | 371.058           | 13.54      | 0.00          | 0                | 0             |
| € / R            | On | 11/12/2015 | Foreign Exchange Option | 13.90  | Call       |           |           | 1,079.36060  | 1,071.048         | 10.75      | 0.00          | 0                | 0             |
| € / R            | On | 11/12/2015 | Foreign Exchange Option | 13.90  | Put        |           |           | 317.76060    | 317.548           | 10.75      | 0.00          | 0                | 6,076         |
| € / R            | On | 11/12/2015 | Foreign Exchange Option | 14.99  | Call       |           |           | 629.56450    | 622.085           | 12.94      | 0.00          | 0                | 0             |
| € / R            | On | 11/12/2015 | Foreign Exchange Option | 14.99  | Put        |           |           | 957.96450    | 958.585           | 12.94      | 0.00          | 0                | 0             |
| € / R            | On | 11/12/2015 | Foreign Exchange Option | 15.00  | Call       |           |           | 626.66050    | 619.208           | 12.96      | 0.00          | 0                | 0             |
| € / R            | On | 11/12/2015 | Foreign Exchange Option | 15.00  | Put        |           |           | 965.06050    | 965.708           | 12.96      | 0.00          | 0                | 0             |
| € / R            | On | 11/12/2015 | Foreign Exchange Option | 15.01  | Call       |           |           | 623.76890    | 616.349           | 12.97      | 0.00          | 0                | 0             |
| € / R            | On | 11/12/2015 | Foreign Exchange Option | 15.01  | Put        |           |           | 972.16890    | 972.849           | 12.97      | 0.00          | 0                | 0             |
| € / R            | On | 11/12/2015 | Foreign Exchange Option | 16.50  | Call       |           |           | 338.65290    | 335.384           | 15.81      | 0.00          | 0                | 6,076         |
| € / R            | On | 11/12/2015 | Foreign Exchange Option | 16.50  | Put        |           |           | 2,177.05290  | 2,181.884         | 15.81      | 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  |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------------|------------------|----------------|
| <b>Total € / R Option</b>    |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>217,715</b> |
| <b>Total € / R</b>           |    |            |                         |        |            |           |           |              |                   |            | <b>6,177,150.00</b> | <b>450</b>       | <b>334,448</b> |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Future |        |            | 9.39940   |           | 9.34730      |                   |            | 0.00                | 0                | 12,517         |
| AU\$ / R                     | On | 16/03/2015 | Foreign Exchange Future |        |            | 9.48540   |           | 9.43000      |                   |            | 0.00                | 0                | 15,047         |
| AU\$ / R                     | On | 12/06/2015 | Foreign Exchange Future |        |            | 9.56580   |           | 9.51180      |                   |            | 0.00                | 0                | 3,825          |
| AU\$ / R                     | On | 14/09/2015 | Foreign Exchange Future |        |            | 9.65470   |           | 9.60300      |                   |            | 0.00                | 0                | 600            |
| <b>Total AU\$ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>31,989</b>  |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 9.80   | Call       |           |           | 3.12010      | 3.898             | 11.88      | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 9.61   | Call       |           |           | 11.30620     | 14.984            | 10.37      | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 9.61   | Put        |           |           | 274.00620    | 225.584           | 10.37      | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 9.45   | Call       |           |           | 34.47920     | 46.912            | 9.09       | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 9.59   | Put        |           |           | 255.69970    | 207.915           | 10.21      | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 9.60   | Call       |           |           | 12.12270     | 16.108            | 10.29      | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 9.60   | Put        |           |           | 264.82270    | 216.708           | 10.29      | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 10.75  | Put        |           |           | 1,402.74630  | 1,350.646         | 19.91      | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 10.80  | Call       |           |           | 0.03910      | 0.040             | 20.32      | 0.00                | 0                | 201            |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 10.80  | Put        |           |           | 1,452.73910  | 1,400.640         | 20.32      | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 9.80   | Put        |           |           | 455.82010    | 404.498           | 11.88      | 0.00                | 0                | 201            |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 10.05  | Call       |           |           | 0.82520      | 0.854             | 14.01      | 0.00                | 0                | 201            |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 10.05  | Put        |           |           | 703.52520    | 651.454           | 14.01      | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 10.75  | Call       |           |           | 0.04630      | 0.047             | 19.91      | 0.00                | 0                | 201            |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 9.45   | Put        |           |           | 137.17920    | 97.512            | 9.09       | 0.00                | 0                | 201            |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 9.59   | Call       |           |           | 12.99970     | 17.315            | 10.21      | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 16/03/2015 | Foreign Exchange Option | 10.00  | Put        |           |           | 621.00200    | 572.593           | 10.78      | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 16/03/2015 | Foreign Exchange Option | 10.01  | Call       |           |           | 49.79470     | 56.599            | 10.81      | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 16/03/2015 | Foreign Exchange Option | 10.01  | Put        |           |           | 629.79470    | 581.198           | 10.81      | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 16/03/2015 | Foreign Exchange Option | 9.99   | Call       |           |           | 52.23780     | 59.346            | 10.75      | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 16/03/2015 | Foreign Exchange Option | 9.99   | Put        |           |           | 612.23780    | 563.946           | 10.75      | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 16/03/2015 | Foreign Exchange Option | 10.00  | Call       |           |           | 51.00200     | 57.993            | 10.78      | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 12/06/2015 | Foreign Exchange Option | 10.24  | Put        |           |           | 832.18780    | 786.665           | 12.11      | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 12/06/2015 | Foreign Exchange Option | 10.25  | Call       |           |           | 102.59830    | 110.953           | 12.14      | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 12/06/2015 | Foreign Exchange Option | 10.25  | Put        |           |           | 840.79830    | 795.153           | 12.14      | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 12/06/2015 | Foreign Exchange Option | 10.26  | Call       |           |           | 101.22990    | 109.465           | 12.17      | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 12/06/2015 | Foreign Exchange Option | 10.26  | Put        |           |           | 849.42990    | 803.665           | 12.17      | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 12/06/2015 | Foreign Exchange Option | 10.24  | Call       |           |           | 103.98780    | 112.465           | 12.11      | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 14/09/2015 | Foreign Exchange Option | 10.36  | Call       |           |           | 176.34340    | 185.772           | 12.75      | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 14/09/2015 | Foreign Exchange Option | 10.36  | Put        |           |           | 933.34340    | 891.072           | 12.75      | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 14/09/2015 | Foreign Exchange Option | 10.34  | Call       |           |           | 179.68330    | 189.357           | 12.70      | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 14/09/2015 | Foreign Exchange Option | 10.34  | Put        |           |           | 916.68330    | 874.656           | 12.70      | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 14/09/2015 | Foreign Exchange Option | 10.35  | Call       |           |           | 178.00370    | 187.554           | 12.72      | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 14/09/2015 | Foreign Exchange Option | 10.35  | Put        |           |           | 925.00370    | 882.854           | 12.72      | 0.00                | 0                | 0              |
| <b>Total AU\$ / R Option</b> |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>1,005</b>   |



| Contract Details                               | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| <b>Total AU\$ / R</b>                          |        |            |           |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>32,994</b> |
| CAD/ R On 12/12/2014 Foreign Exchange Future   |        |            | 9.74610   |           | 9.76900      |                   |            | 0.00          | 0                | 0             |
| CAD/ R On 16/03/2015 Foreign Exchange Future   |        |            | 9.88070   |           | 9.90180      |                   |            | 0.00          | 0                | 100           |
| <b>Total CAD/ R Future</b>                     |        |            |           |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>100</b>    |
| CAD/ R On 12/12/2014 Foreign Exchange Option   | 9.99   | Call       |           |           | 16.78270     | 11.656            | 10.23      | 0.00          | 0                | 0             |
| CAD/ R On 12/12/2014 Foreign Exchange Option   | 9.99   | Put        |           |           | 237.78270    | 255.556           | 10.23      | 0.00          | 0                | 0             |
| CAD/ R On 12/12/2014 Foreign Exchange Option   | 10.00  | Call       |           |           | 15.66010     | 10.836            | 10.30      | 0.00          | 0                | 0             |
| CAD/ R On 12/12/2014 Foreign Exchange Option   | 10.00  | Put        |           |           | 246.66010    | 264.736           | 10.30      | 0.00          | 0                | 0             |
| CAD/ R On 12/12/2014 Foreign Exchange Option   | 10.01  | Call       |           |           | 14.61180     | 10.075            | 10.38      | 0.00          | 0                | 0             |
| CAD/ R On 12/12/2014 Foreign Exchange Option   | 10.01  | Put        |           |           | 255.61180    | 273.975           | 10.38      | 0.00          | 0                | 0             |
| CAD/ R On 16/03/2015 Foreign Exchange Option   | 10.09  | Call       |           |           | 138.95660    | 132.077           | 10.16      | 0.00          | 0                | 0             |
| CAD/ R On 16/03/2015 Foreign Exchange Option   | 10.09  | Put        |           |           | 327.15660    | 341.377           | 10.16      | 0.00          | 0                | 0             |
| CAD/ R On 16/03/2015 Foreign Exchange Option   | 10.10  | Call       |           |           | 136.13510    | 129.376           | 10.19      | 0.00          | 0                | 0             |
| CAD/ R On 16/03/2015 Foreign Exchange Option   | 10.10  | Put        |           |           | 334.33510    | 348.676           | 10.19      | 0.00          | 0                | 0             |
| CAD/ R On 16/03/2015 Foreign Exchange Option   | 10.11  | Call       |           |           | 133.37370    | 126.732           | 10.23      | 0.00          | 0                | 0             |
| CAD/ R On 16/03/2015 Foreign Exchange Option   | 10.11  | Put        |           |           | 341.57370    | 356.032           | 10.23      | 0.00          | 0                | 0             |
| <b>Total CAD/ R Option</b>                     |        |            |           |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total CAD/ R</b>                            |        |            |           |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>100</b>    |
| CF CANDCO n 12/12/2014 Foreign Exchange Future |        |            | 0.01200   |           | -0.21840     |                   |            | 0.00          | 0                | 1,942         |
| <b>Total CF CANDO CAF C Future</b>             |        |            |           |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>1,942</b>  |
| <b>Total CF CANDO CAF C</b>                    |        |            |           |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>1,942</b>  |
| CF CANDCO n 12/12/2014 Foreign Exchange Future |        |            | 799.26080 |           | 792.77630    |                   |            | 0.00          | 0                | 26,600        |
| <b>Total CF CANDO CAF E Future</b>             |        |            |           |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>26,600</b> |
| <b>Total CF CANDO CAF E</b>                    |        |            |           |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>26,600</b> |
| CF CANDCO n 12/12/2014 Foreign Exchange Future |        |            | 899.25230 |           | 892.74250    |                   |            | 0.00          | 0                | 1,735         |
| <b>Total CF CANDO CAF H Future</b>             |        |            |           |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>1,735</b>  |
| <b>Total CF CANDO CAF H</b>                    |        |            |           |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>1,735</b>  |
| CF CANDCO n 12/12/2014 Foreign Exchange Future |        |            | 378.80740 |           | -379.93020   |                   |            | 0.00          | 0                | 0             |
| <b>Total CF CANDO CAF J Future</b>             |        |            |           |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total CF CANDO CAF J</b>                    |        |            |           |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| CF CANDCO n 12/12/2014 Foreign Exchange Future |        |            | 699.31480 |           | 693.05650    |                   |            | 0.00          | 0                | 1,871         |
| <b>Total CF CANDO CAF K Future</b>             |        |            |           |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>1,871</b>  |

| Contract Details                              | Strike | Call / Put | MTM Yield    | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|---|--------|------------|--------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| <b>Total CF CANDO CAFK</b>                    |        |            |              |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>1,871</b>  |
| CF CANDCon 02/12/2014 Foreign Exchange Future |        |            | 10,000.00000 |           | 10,000.00000 |                   |            | 0.00          | 0                | 10            |
| <b>Total CF CANDO CAFY Future</b>             |        |            |              |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>10</b>     |
| <b>Total CF CANDO CAFY</b>                    |        |            |              |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>10</b>     |
| CHF / R On 12/12/2014 Foreign Exchange Future |        |            | 11.42010     |           | 11.41610     |                   |            | 0.00          | 0                | 6,632         |
| CHF / R On 16/03/2015 Foreign Exchange Future |        |            | 11.61770     |           | 11.61110     |                   |            | 0.00          | 0                | 2,308         |
| <b>Total CHF / R Future</b>                   |        |            |              |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>8,940</b>  |
| CHF / R On 12/12/2014 Foreign Exchange Option | 12.24  | Call       |              |           | 2.29440      | 2.041             | 15.80      | 0.00          | 0                | 0             |
| CHF / R On 12/12/2014 Foreign Exchange Option | 12.24  | Put        |              |           | 826.19440    | 821.941           | 15.80      | 0.00          | 0                | 0             |
| CHF / R On 12/12/2014 Foreign Exchange Option | 12.25  | Call       |              |           | 2.21820      | 1.971             | 15.88      | 0.00          | 0                | 0             |
| CHF / R On 12/12/2014 Foreign Exchange Option | 12.25  | Put        |              |           | 836.11820    | 831.871           | 15.88      | 0.00          | 0                | 0             |
| CHF / R On 12/12/2014 Foreign Exchange Option | 12.26  | Call       |              |           | 2.14500      | 1.903             | 15.96      | 0.00          | 0                | 0             |
| CHF / R On 12/12/2014 Foreign Exchange Option | 12.26  | Put        |              |           | 846.04500    | 841.803           | 15.96      | 0.00          | 0                | 0             |
| CHF / R On 16/03/2015 Foreign Exchange Option | 12.99  | Call       |              |           | 43.04830     | 42.781            | 15.25      | 0.00          | 0                | 0             |
| CHF / R On 16/03/2015 Foreign Exchange Option | 12.99  | Put        |              |           | 1,421.94830  | 1,415.080         | 15.25      | 0.00          | 0                | 0             |
| CHF / R On 16/03/2015 Foreign Exchange Option | 13.00  | Call       |              |           | 42.54140     | 42.275            | 15.28      | 0.00          | 0                | 0             |
| CHF / R On 16/03/2015 Foreign Exchange Option | 13.00  | Put        |              |           | 1,431.44140  | 1,424.575         | 15.28      | 0.00          | 0                | 0             |
| CHF / R On 16/03/2015 Foreign Exchange Option | 13.01  | Call       |              |           | 42.04190     | 41.775            | 15.31      | 0.00          | 0                | 0             |
| CHF / R On 16/03/2015 Foreign Exchange Option | 13.01  | Put        |              |           | 1,440.94190  | 1,434.075         | 15.31      | 0.00          | 0                | 0             |
| <b>Total CHF / R Option</b>                   |        |            |              |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total CHF / R</b>                          |        |            |              |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>8,940</b>  |
| CNH / R On 12/12/2014 Foreign Exchange Future |        |            | 1.78690      |           | 1.78480      |                   |            | 0.00          | 0                | 0             |
| CNH / R On 16/03/2015 Foreign Exchange Future |        |            | 1.80130      |           | 1.79960      |                   |            | 0.00          | 0                | 0             |
| <b>Total CNH / R Future</b>                   |        |            |              |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| CNH / R On 12/12/2014 Foreign Exchange Option | 1.76   | Call       |              |           | 314.68400    | 326.555           | 10.92      | 0.00          | 0                | 0             |
| CNH / R On 12/12/2014 Foreign Exchange Option | 1.76   | Put        |              |           | 66.68400     | 57.555            | 10.92      | 0.00          | 0                | 0             |
| CNH / R On 12/12/2014 Foreign Exchange Option | 1.74   | Call       |              |           | 478.83490    | 495.006           | 11.50      | 0.00          | 0                | 0             |
| CNH / R On 12/12/2014 Foreign Exchange Option | 1.74   | Put        |              |           | 30.83490     | 26.006            | 11.50      | 0.00          | 0                | 0             |
| CNH / R On 12/12/2014 Foreign Exchange Option | 1.75   | Call       |              |           | 393.81860    | 408.050           | 11.21      | 0.00          | 0                | 0             |
| CNH / R On 12/12/2014 Foreign Exchange Option | 1.75   | Put        |              |           | 45.81860     | 39.050            | 11.21      | 0.00          | 0                | 0             |
| CNH / R On 16/03/2015 Foreign Exchange Option | 1.80   | Call       |              |           | 413.65500    | 420.714           | 10.55      | 0.00          | 0                | 0             |
| CNH / R On 16/03/2015 Foreign Exchange Option | 1.80   | Put        |              |           | 417.65500    | 407.714           | 10.55      | 0.00          | 0                | 0             |
| CNH / R On 16/03/2015 Foreign Exchange Option | 1.81   | Call       |              |           | 373.47170    | 379.725           | 10.72      | 0.00          | 0                | 0             |
| CNH / R On 16/03/2015 Foreign Exchange Option | 1.81   | Put        |              |           | 477.47170    | 466.725           | 10.72      | 0.00          | 0                | 0             |
| CNH / R On 16/03/2015 Foreign Exchange Option | 1.79   | Call       |              |           | 463.74550    | 471.468           | 10.54      | 0.00          | 0                | 0             |
| CNH / R On 16/03/2015 Foreign Exchange Option | 1.79   | Put        |              |           | 367.74550    | 358.468           | 10.54      | 0.00          | 0                | 0             |
| <b>Total CNH / R Option</b>                   |        |            |              |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |

| Contract Details                               | Strike | Call / Put | MTM Yield    | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|--|--------|------------|--------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| <b>Total CNH / R</b>                           |        |            |              |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| KES / R On 12/12/2014 Foreign Exchange Future  |        |            | 0.12170      |           | 0.12150      |                   |            | 0.00          | 0                | 9             |
| <b>Total KES / R Future</b>                    |        |            |              |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>9</b>      |
| <b>Total KES / R</b>                           |        |            |              |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>9</b>      |
| NGN / R On 12/12/2014 Foreign Exchange Future  |        |            | 0.06210      |           | 0.06160      |                   |            | 0.00          | 0                | 17            |
| NGN / R On 11/12/2015 Foreign Exchange Future  |        |            | 0.05830      |           | 0.05830      |                   |            | 0.00          | 0                | 56,400        |
| <b>Total NGN / R Future</b>                    |        |            |              |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>56,417</b> |
| <b>Total NGN / R</b>                           |        |            |              |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>56,417</b> |
| QUANTO € On 12/12/2014 Foreign Exchange Future |        |            | 1.24880      |           | 1.25010      |                   |            | 0.00          | 0                | 60            |
| QUANTO € On 16/03/2015 Foreign Exchange Future |        |            | 1.24960      |           | 1.25090      |                   |            | 0.00          | 0                | 0             |
| QUANTO € On 12/06/2015 Foreign Exchange Future |        |            | 1.25050      |           | 1.25180      |                   |            | 0.00          | 0                | 200           |
| <b>Total QUANTO € / \$ Future</b>              |        |            |              |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>260</b>    |
| <b>Total QUANTO € / \$</b>                     |        |            |              |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>260</b>    |
| RAIN On 12/12/2014 Foreign Exchange Future     |        |            | 20,494.40000 |           | 20,490.55000 |                   |            | 0.00          | 0                | 0             |
| <b>Total RAIN Future</b>                       |        |            |              |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total RAIN</b>                              |        |            |              |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| TRY / R On 12/12/2014 Foreign Exchange Future  |        |            | 4.95270      |           | 4.94860      |                   |            | 0.00          | 0                | 0             |
| TRY / R On 16/03/2015 Foreign Exchange Future  |        |            | 4.93710      |           | 4.93440      |                   |            | 0.00          | 0                | 0             |
| <b>Total TRY / R Future</b>                    |        |            |              |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| TRY / R On 12/12/2014 Foreign Exchange Option  | 4.98   | Call       |              |           | 10.84790     | 10.614            | 5.37       | 0.00          | 0                | 0             |
| TRY / R On 12/12/2014 Foreign Exchange Option  | 4.98   | Put        |              |           | 42.24790     | 37.914            | 5.37       | 0.00          | 0                | 0             |
| TRY / R On 12/12/2014 Foreign Exchange Option  | 4.99   | Call       |              |           | 8.84610      | 8.528             | 5.57       | 0.00          | 0                | 0             |
| TRY / R On 12/12/2014 Foreign Exchange Option  | 4.99   | Put        |              |           | 50.24610     | 45.828            | 5.57       | 0.00          | 0                | 0             |
| TRY / R On 12/12/2014 Foreign Exchange Option  | 5.00   | Call       |              |           | 7.22840      | 6.865             | 5.78       | 0.00          | 0                | 0             |
| TRY / R On 12/12/2014 Foreign Exchange Option  | 5.00   | Put        |              |           | 58.62840     | 54.165            | 5.78       | 0.00          | 0                | 0             |
| TRY / R On 16/03/2015 Foreign Exchange Option  | 4.99   | Call       |              |           | 44.26010     | 47.585            | 6.55       | 0.00          | 0                | 0             |
| TRY / R On 16/03/2015 Foreign Exchange Option  | 4.99   | Put        |              |           | 99.86010     | 100.485           | 6.55       | 0.00          | 0                | 0             |
| TRY / R On 16/03/2015 Foreign Exchange Option  | 5.00   | Call       |              |           | 41.45720     | 44.469            | 6.61       | 0.00          | 0                | 0             |
| TRY / R On 16/03/2015 Foreign Exchange Option  | 5.00   | Put        |              |           | 107.05720    | 107.369           | 6.61       | 0.00          | 0                | 0             |
| TRY / R On 16/03/2015 Foreign Exchange Option  | 5.01   | Call       |              |           | 38.83540     | 41.539            | 6.66       | 0.00          | 0                | 0             |
| TRY / R On 16/03/2015 Foreign Exchange Option  | 5.01   | Put        |              |           | 114.43540    | 114.439           | 6.66       | 0.00          | 0                | 0             |
| <b>Total TRY / R Option</b>                    |        |            |              |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total TRY / R</b>                           |        |            |              |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| ZMW / R On 12/12/2014 Foreign Exchange Future  |        |            | 1.73540      |           | 1.73050      |                   |            | 0.00          | 0                | 13            |

| Contract Details     | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value         | Contracts Traded | Open Interest    |
|----------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|-----------------------|------------------|------------------|
| Total ZMW / R Future |        |            |           |           |              |                   |            | 0.00                  | 0                | 13               |
| Total ZMW / R        |        |            |           |           |              |                   |            | 0.00                  | 0                | 13               |
| Total Futures        |        |            |           |           |              |                   |            | 142846091.80          | 12,744           | 1,470,869        |
| Total Options        |        |            |           |           |              |                   |            | 3198535.90            | 23,965           | 2,295,681        |
| <b>Grand Total:</b>  |        |            |           |           |              |                   |            | <b>146,044,627.70</b> | <b>36,709</b>    | <b>3,766,550</b> |