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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/08/2014

| Contract Details                             | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value  | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------|-------------------|------------|----------------|------------------|---------------|
| \$ / R On 13/08/2014 Foreign Exchange Future |        |            | 10.58370  |           | 10.62950     |                   |            | 0.00           | 0                | 0             |
| \$ / R On 14/08/2014 Foreign Exchange Future |        |            | 10.57620  |           | 10.62950     |                   |            | 0.00           | 0                | 0             |
| \$ / R On 22/08/2014 Foreign Exchange Future |        |            | 10.58640  |           | 10.64170     |                   |            | 0.00           | 0                | 0             |
| \$ / R On 25/08/2014 Foreign Exchange Future |        |            | 10.59170  |           | 10.64710     |                   |            | 0.00           | 0                | 0             |
| \$ / R On 26/08/2014 Foreign Exchange Future |        |            | 10.59350  |           | 10.64890     |                   |            | 0.00           | 0                | 0             |
| \$ / R On 27/08/2014 Foreign Exchange Future |        |            | 10.59520  |           | 10.65080     |                   |            | 0.00           | 0                | 1,959         |
| \$ / R On 28/08/2014 Foreign Exchange Future |        |            | 10.59700  |           | 10.65260     |                   |            | 0.00           | 0                | 0             |
| \$ / R On 02/09/2014 Foreign Exchange Future |        |            | 10.60590  |           | 10.66160     |                   |            | 0.00           | 0                | 0             |
| \$ / R On 08/09/2014 Foreign Exchange Future |        |            | 10.61650  |           | 10.67240     |                   |            | 0.00           | 0                | 0             |
| \$ / R On 15/09/2014 Foreign Exchange Future |        |            | 10.62880  |           | 10.68500     |                   |            | 272,575,576.00 | 25,645           | 657,164       |
| \$ / R On 22/09/2014 Foreign Exchange Future |        |            | 10.64140  |           | 10.69770     |                   |            | 0.00           | 0                | 0             |
| \$ / R On 26/09/2014 Foreign Exchange Future |        |            | 10.64860  |           | 10.70490     |                   |            | 0.00           | 0                | 1,500         |
| \$ / R On 29/09/2014 Foreign Exchange Future |        |            | 10.65400  |           | 10.71030     |                   |            | 0.00           | 0                | 0             |
| \$ / R On 08/10/2014 Foreign Exchange Future |        |            | 10.67020  |           | 10.72650     |                   |            | 0.00           | 0                | 0             |
| \$ / R On 29/10/2014 Foreign Exchange Future |        |            | 10.70830  |           | 10.76490     |                   |            | 0.00           | 0                | 0             |
| \$ / R On 04/11/2014 Foreign Exchange Future |        |            | 10.71920  |           | 10.77590     |                   |            | 0.00           | 0                | 0             |
| \$ / R On 05/11/2014 Foreign Exchange Future |        |            | 10.72110  |           | 10.77770     |                   |            | 0.00           | 0                | 0             |
| \$ / R On 25/11/2014 Foreign Exchange Future |        |            | 10.75810  |           | 10.81520     |                   |            | 0.00           | 0                | 0             |
| \$ / R On 28/11/2014 Foreign Exchange Future |        |            | 10.76380  |           | 10.82090     |                   |            | 0.00           | 0                | 0             |
| \$ / R On 10/12/2014 Foreign Exchange Future |        |            | 10.78650  |           | 10.84380     |                   |            | 0.00           | 0                | 800           |
| \$ / R On 11/12/2014 Foreign Exchange Future |        |            | 10.78840  |           | 10.84570     |                   |            | 0.00           | 0                | 4,000         |

| Contract Details           |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value         | Contracts Traded | Open Interest  |
|----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| \$ / R                     | On | 12/12/2014 | Foreign Exchange Future |        |            | 10.79030  |           | 10.84760     |                   |            | 89,246,571.30         | 8,271            | 171,831        |
| \$ / R                     | On | 15/12/2014 | Foreign Exchange Future |        |            | 10.79600  |           | 10.85340     |                   |            | 0.00                  | 0                | 0              |
| \$ / R                     | On | 23/12/2014 | Foreign Exchange Future |        |            | 10.81110  |           | 10.86860     |                   |            | 0.00                  | 0                | 0              |
| \$ / R                     | On | 28/01/2015 | Foreign Exchange Future |        |            | 10.87920  |           | 10.93730     |                   |            | 0.00                  | 0                | 1,245          |
| \$ / R                     | On | 25/02/2015 | Foreign Exchange Future |        |            | 10.93260  |           | 10.99120     |                   |            | 0.00                  | 0                | 0              |
| \$ / R                     | On | 26/02/2015 | Foreign Exchange Future |        |            | 10.93460  |           | 10.99310     |                   |            | 0.00                  | 0                | 0              |
| \$ / R                     | On | 16/03/2015 | Foreign Exchange Future |        |            | 10.96950  |           | 11.02840     |                   |            | 1,042,102.50          | 95               | 22,662         |
| \$ / R                     | On | 27/03/2015 | Foreign Exchange Future |        |            | 10.99080  |           | 11.05000     |                   |            | 0.00                  | 0                | 0              |
| \$ / R                     | On | 28/04/2015 | Foreign Exchange Future |        |            | 11.05290  |           | 11.11280     |                   |            | 0.00                  | 0                | 0              |
| \$ / R                     | On | 27/05/2015 | Foreign Exchange Future |        |            | 11.10970  |           | 11.17020     |                   |            | 0.00                  | 0                | 0              |
| \$ / R                     | On | 12/06/2015 | Foreign Exchange Future |        |            | 11.14140  |           | 11.20230     |                   |            | 0.00                  | 0                | 15,848         |
| \$ / R                     | On | 26/06/2015 | Foreign Exchange Future |        |            | 11.16920  |           | 11.23030     |                   |            | 0.00                  | 0                | 1,386          |
| \$ / R                     | On | 29/07/2015 | Foreign Exchange Future |        |            | 11.23460  |           | 11.29650     |                   |            | 0.00                  | 0                | 0              |
| \$ / R                     | On | 27/08/2015 | Foreign Exchange Future |        |            | 11.29430  |           | 11.35680     |                   |            | 0.00                  | 0                | 0              |
| \$ / R                     | On | 14/09/2015 | Foreign Exchange Future |        |            | 11.33380  |           | 11.39580     |                   |            | 19,267,460.00         | 1,700            | 1,860          |
| \$ / R                     | On | 28/09/2015 | Foreign Exchange Future |        |            | 11.36460  |           | 11.42620     |                   |            | 0.00                  | 0                | 0              |
| \$ / R                     | On | 28/10/2015 | Foreign Exchange Future |        |            | 11.43050  |           | 11.49130     |                   |            | 0.00                  | 0                | 0              |
| \$ / R                     | On | 25/11/2015 | Foreign Exchange Future |        |            | 11.49200  |           | 11.55210     |                   |            | 0.00                  | 0                | 0              |
| \$ / R                     | On | 14/12/2015 | Foreign Exchange Future |        |            | 11.53370  |           | 11.59340     |                   |            | 0.00                  | 0                | 0              |
| \$ / R                     | On | 21/12/2015 | Foreign Exchange Future |        |            | 11.54910  |           | 11.60860     |                   |            | 0.00                  | 0                | 0              |
| <b>Total \$ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            | <b>382,131,709.80</b> | <b>35,711</b>    | <b>880,255</b> |
| \$ / R                     | On | 13/08/2014 | Foreign Exchange Option | 10.60  | Call       |           |           | 41.06280     | 0.000             | 9.75       | 0.00                  | 0                | 0              |
| \$ / R                     | On | 13/08/2014 | Foreign Exchange Option | 10.60  | Put        |           |           | 11.56280     | 16.300            | 9.75       | 0.00                  | 0                | 0              |
| \$ / R                     | On | 14/08/2014 | Foreign Exchange Option | 10.73  | Call       |           |           | 6.46300      | 1.233             | 15.35      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 14/08/2014 | Foreign Exchange Option | 10.73  | Put        |           |           | 106.96300    | 155.033           | 15.35      | 0.00                  | 0                | 4,000          |
| \$ / R                     | On | 22/08/2014 | Foreign Exchange Option | 12.07  | Call       |           |           | 0.06420      | 0.041             | 24.69      | 0.00                  | 0                | 19,547         |
| \$ / R                     | On | 22/08/2014 | Foreign Exchange Option | 12.07  | Put        |           |           | 1,428.36420  | 1,483.641         | 24.69      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 22/08/2014 | Foreign Exchange Option | 10.00  | Call       |           |           | 642.31630    | 586.943           | 14.76      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 22/08/2014 | Foreign Exchange Option | 10.00  | Put        |           |           | 0.61630      | 0.544             | 14.76      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 22/08/2014 | Foreign Exchange Option | 10.01  | Call       |           |           | 632.37150    | 576.990           | 14.68      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 22/08/2014 | Foreign Exchange Option | 10.01  | Put        |           |           | 0.67150      | 0.590             | 14.68      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 22/08/2014 | Foreign Exchange Option | 10.33  | Call       |           |           | 319.41950    | 265.020           | 11.88      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 22/08/2014 | Foreign Exchange Option | 10.33  | Put        |           |           | 7.71950      | 8.620             | 11.88      | 0.00                  | 0                | 19,547         |
| \$ / R                     | On | 22/08/2014 | Foreign Exchange Option | 9.99   | Call       |           |           | 652.26560    | 596.900           | 14.85      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 22/08/2014 | Foreign Exchange Option | 9.99   | Put        |           |           | 0.56560      | 0.500             | 14.85      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 25/08/2014 | Foreign Exchange Option | 10.67  | Call       |           |           | 66.38830     | 42.798            | 9.83       | 0.00                  | 0                | 3,500          |
| \$ / R                     | On | 25/08/2014 | Foreign Exchange Option | 10.67  | Put        |           |           | 89.28830     | 121.098           | 9.83       | 0.00                  | 0                | 0              |
| \$ / R                     | On | 26/08/2014 | Foreign Exchange Option | 10.71  | Call       |           |           | 56.73280     | 36.764            | 10.25      | 0.00                  | 0                | 5,000          |
| \$ / R                     | On | 26/08/2014 | Foreign Exchange Option | 10.71  | Put        |           |           | 117.83280    | 153.264           | 10.25      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 27/08/2014 | Foreign Exchange Option | 10.80  | Call       |           |           | 37.01780     | 23.629            | 11.00      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 27/08/2014 | Foreign Exchange Option | 10.80  | Put        |           |           | 186.21780    | 228.429           | 11.00      | 0.00                  | 0                | 500            |
| \$ / R                     | On | 27/08/2014 | Foreign Exchange Option | 12.83  | Call       |           |           | 0.01720      | 0.025             | 27.17      | 0.00                  | 0                | 500            |
| \$ / R                     | On | 27/08/2014 | Foreign Exchange Option | 12.83  | Put        |           |           | 2,179.21720  | 2,234.825         | 27.17      | 0.00                  | 0                | 0              |
| \$ / R                     | On | 28/08/2014 | Foreign Exchange Option | 10.96  | Call       |           |           | 16.61490     | 10.375            | 12.13      | 0.00                  | 0                | 5,000          |
| \$ / R                     | On | 28/08/2014 | Foreign Exchange Option | 10.96  | Put        |           |           | 324.01490    | 373.375           | 12.13      | 0.00                  | 0                | 0              |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On | 28/08/2014 | Foreign Exchange Option | 8.30   | Call       |           |           | 2,352.61340  | 2,297.000         | 12.89      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/08/2014 | Foreign Exchange Option | 8.30   | Put        |           |           | 0.01340      | 0.000             | 12.89      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 28/08/2014 | Foreign Exchange Option | 10.71  | Call       |           |           | 64.72040     | 43.773            | 10.34      | 0.00          | 0                | 3,500         |
| \$ / R           | On | 28/08/2014 | Foreign Exchange Option | 10.71  | Put        |           |           | 122.12040    | 156.773           | 10.34      | 0.00          | 0                | 0             |
| \$ / R           | On | 02/09/2014 | Foreign Exchange Option | 10.80  | Call       |           |           | 52.60010     | 36.416            | 10.65      | 0.00          | 0                | 0             |
| \$ / R           | On | 02/09/2014 | Foreign Exchange Option | 10.80  | Put        |           |           | 191.00010    | 230.515           | 10.65      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 02/09/2014 | Foreign Exchange Option | 10.90  | Call       |           |           | 32.42670     | 21.715            | 11.22      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 02/09/2014 | Foreign Exchange Option | 10.90  | Put        |           |           | 270.82670    | 315.815           | 11.22      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 08/09/2014 | Foreign Exchange Option | 10.74  | Call       |           |           | 88.38330     | 66.865            | 10.42      | 0.00          | 0                | 250           |
| \$ / R           | On | 08/09/2014 | Foreign Exchange Option | 10.74  | Put        |           |           | 155.98330    | 190.365           | 10.42      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 8.40   | Call       |           |           | 2,285.01070  | 2,228.810         | 20.56      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 8.40   | Put        |           |           | 0.01070      | 0.010             | 20.56      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 13.60  | Call       |           |           | 0.81840      | 0.764             | 29.13      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 13.60  | Put        |           |           | 2,915.81840  | 2,971.964         | 29.13      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 14.00  | Call       |           |           | 1.00010      | 0.757             | 32.15      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 14.00  | Put        |           |           | 3,316.00010  | 3,371.957         | 32.15      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 7.90   | Call       |           |           | 2,785.00990  | 2,728.810         | 25.64      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 7.90   | Put        |           |           | 0.00990      | 0.010             | 25.64      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 12.75  | Call       |           |           | 0.20540      | 0.157             | 19.28      | 0.00          | 0                | 16,275        |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 12.75  | Put        |           |           | 2,065.20540  | 2,121.357         | 19.28      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 13.15  | Call       |           |           | 0.34940      | 0.339             | 23.71      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 13.15  | Put        |           |           | 2,465.34940  | 2,521.539         | 23.71      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 8.80   | Call       |           |           | 1,885.02900  | 1,828.831         | 17.97      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 8.80   | Put        |           |           | 0.02900      | 0.031             | 17.97      | 0.00          | 0                | 920           |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 12.39  | Call       |           |           | 0.54600      | 0.353             | 17.70      | 0.00          | 0                | 2,870         |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 12.39  | Put        |           |           | 1,705.54600  | 1,761.553         | 17.70      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 12.44  | Call       |           |           | 0.47350      | 0.313             | 17.92      | 0.00          | 0                | 15,296        |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 12.44  | Put        |           |           | 1,755.47350  | 1,811.513         | 17.92      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 12.60  | Call       |           |           | 0.30450      | 0.216             | 18.62      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 12.60  | Put        |           |           | 1,915.30450  | 1,971.416         | 18.62      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 12.10  | Call       |           |           | 1.30130      | 0.757             | 16.43      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 12.10  | Put        |           |           | 1,416.30130  | 1,471.957         | 16.43      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 12.27  | Call       |           |           | 0.77550      | 0.478             | 17.17      | 0.00          | 0                | 10,000        |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 12.27  | Put        |           |           | 1,585.77550  | 1,641.678         | 17.17      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 12.35  | Call       |           |           | 0.61290      | 0.390             | 17.52      | 0.00          | 0                | 23,934        |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 12.35  | Put        |           |           | 1,665.61290  | 1,721.590         | 17.52      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 11.60  | Call       |           |           | 6.54350      | 3.834             | 14.38      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 11.60  | Put        |           |           | 921.54350    | 975.034           | 14.38      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 11.85  | Call       |           |           | 2.90310      | 1.586             | 15.33      | 0.00          | 0                | 10,850        |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 11.85  | Put        |           |           | 1,167.90310  | 1,222.786         | 15.33      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 12.00  | Call       |           |           | 1.78390      | 1.009             | 15.99      | 0.00          | 0                | 35,500        |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 12.00  | Put        |           |           | 1,316.78390  | 1,372.209         | 15.99      | 0.00          | 0                | 598           |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 11.49  | Call       |           |           | 9.40310      | 5.972             | 14.06      | 0.00          | 0                | 3,350         |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 11.49  | Put        |           |           | 814.40310    | 867.172           | 14.06      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 11.50  | Call       |           |           | 9.09500      | 5.736             | 14.09      | 0.00          | 0                | 37,800        |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 11.50  | Put        |           |           | 824.09500    | 876.936           | 14.09      | 0.00          | 0                | 600           |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 11.51  | Call       |           |           | 8.79770      | 5.510             | 14.11      | 0.00          | 0                | 250           |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 11.51  | Put        |           |           | 833.79770    | 886.709           | 14.11      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 11.35  | Call       |           |           | 15.07900     | 10.479            | 13.65      | 0.00          | 0                | 4,700         |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 11.35  | Put        |           |           | 680.07900    | 731.679           | 13.65      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 11.40  | Call       |           |           | 12.72320     | 8.576             | 13.79      | 0.00          | 0                | 3,300         |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 11.40  | Put        |           |           | 727.72320    | 779.776           | 13.79      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 11.47  | Call       |           |           | 10.05270     | 6.473             | 14.00      | 0.00          | 0                | 3,350         |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 11.47  | Put        |           |           | 795.05270    | 847.673           | 14.00      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 11.10  | Call       |           |           | 33.59140     | 25.896            | 12.61      | 0.00          | 0                | 1,550         |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 11.10  | Put        |           |           | 448.59140    | 497.096           | 12.61      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 11.11  | Call       |           |           | 32.55560     | 25.092            | 12.67      | 0.00          | 0                | 14,500        |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 11.11  | Put        |           |           | 457.55560    | 506.292           | 12.67      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 11.25  | Call       |           |           | 21.24130     | 15.597            | 13.36      | 0.00          | 0                | 100           |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 11.25  | Put        |           |           | 586.24130    | 636.797           | 13.36      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.93  | Call       |           |           | 57.95680     | 45.027            | 11.59      | 0.00          | 0                | 7,700         |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.93  | Put        |           |           | 302.95680    | 346.227           | 11.59      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.95  | Call       |           |           | 54.29860     | 42.128            | 11.71      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.95  | Put        |           |           | 319.29860    | 363.328           | 11.71      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 11.00  | Call       |           |           | 46.17700     | 35.727            | 12.01      | 0.00          | 0                | 20,000        |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 11.00  | Put        |           |           | 361.17700    | 406.927           | 12.01      | 0.00          | 0                | 402           |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.87  | Call       |           |           | 70.55260     | 55.071            | 11.23      | 0.00          | 0                | 1,000         |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.87  | Put        |           |           | 255.55260    | 296.271           | 11.23      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.89  | Call       |           |           | 66.06710     | 51.482            | 11.35      | 0.00          | 0                | 3,000         |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.89  | Put        |           |           | 271.06710    | 312.682           | 11.35      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.90  | Call       |           |           | 63.93520     | 49.781            | 11.41      | 0.00          | 0                | 1,000         |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.90  | Put        |           |           | 278.93520    | 320.981           | 11.41      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.82  | Call       |           |           | 83.16750     | 65.233            | 10.93      | 0.00          | 0                | 2,000         |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.82  | Put        |           |           | 218.16750    | 256.433           | 10.93      | 0.00          | 0                | 9,000         |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.83  | Call       |           |           | 80.47450     | 63.056            | 10.99      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.83  | Put        |           |           | 225.47450    | 264.256           | 10.99      | 0.00          | 0                | 6,500         |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.84  | Call       |           |           | 77.86880     | 60.954            | 11.05      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.84  | Put        |           |           | 232.86880    | 272.154           | 11.05      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.73  | Call       |           |           | 111.74770    | 88.616            | 10.39      | 0.00          | 0                | 18,000        |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.73  | Put        |           |           | 156.74770    | 189.816           | 10.39      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.75  | Call       |           |           | 104.67360    | 82.784            | 10.51      | 0.00          | 0                | 1,050         |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.75  | Put        |           |           | 169.67360    | 203.984           | 10.51      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.80  | Call       |           |           | 88.82430     | 69.823            | 10.81      | 0.00          | 0                | 2,000         |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.80  | Put        |           |           | 203.82430    | 241.023           | 10.81      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.65  | Call       |           |           | 148.24380    | 116.206           | 9.91       | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.65  | Put        |           |           | 113.24380    | 137.406           | 9.91       | 0.00          | 0                | 52,500        |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.67  | Call       |           |           | 137.86490    | 108.626           | 10.03      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.67  | Put        |           |           | 122.86490    | 149.826           | 10.03      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.71  | Call       |           |           | 119.27410    | 94.853            | 10.27      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.71  | Put        |           |           | 144.27410    | 176.053           | 10.27      | 0.00          | 0                | 20,159        |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.57  | Call       |           |           | 194.63570    | 157.265           | 9.89       | 0.00          | 0                | 5,000         |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.57  | Put        |           |           | 79.63570     | 98.465            | 9.89       | 0.00          | 0                | 4,000         |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.59  | Call       |           |           | 182.31330    | 146.242           | 9.89       | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.59  | Put        |           |           | 87.31330     | 107.442           | 9.89       | 0.00          | 0                | 20,000        |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.60  | Call       |           |           | 176.33100    | 140.920           | 9.90       | 0.00          | 0                | 600           |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.60  | Put        |           |           | 91.33100     | 112.120           | 9.90       | 0.00          | 0                | 9,000         |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.52  | Call       |           |           | 227.49010    | 187.009           | 9.87       | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.52  | Put        |           |           | 62.49010     | 78.209            | 9.87       | 0.00          | 0                | 4,700         |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.55  | Call       |           |           | 207.43070    | 168.790           | 9.88       | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.55  | Put        |           |           | 72.43070     | 89.990            | 9.88       | 0.00          | 0                | 10,000        |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.56  | Call       |           |           | 200.97520    | 162.965           | 9.88       | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.56  | Put        |           |           | 75.97520     | 94.165            | 9.88       | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.48  | Call       |           |           | 255.79350    | 213.002           | 9.85       | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.48  | Put        |           |           | 50.79350     | 64.202            | 9.85       | 0.00          | 0                | 4,000         |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.50  | Call       |           |           | 241.42440    | 199.766           | 9.86       | 0.00          | 0                | 6,500         |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.50  | Put        |           |           | 56.42440     | 70.966            | 9.86       | 0.00          | 0                | 13,300        |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.51  | Call       |           |           | 234.40150    | 193.327           | 9.86       | 0.00          | 0                | 5,000         |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.51  | Put        |           |           | 59.40150     | 74.527            | 9.86       | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.31  | Call       |           |           | 393.21640    | 342.843           | 9.79       | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.31  | Put        |           |           | 18.21640     | 24.043            | 9.79       | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.38  | Call       |           |           | 333.62600    | 285.908           | 9.82       | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.38  | Put        |           |           | 28.62600     | 37.108            | 9.82       | 0.00          | 0                | 250           |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.40  | Call       |           |           | 317.31740    | 270.480           | 9.82       | 0.00          | 0                | 2,000         |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.40  | Put        |           |           | 32.31740     | 41.680            | 9.82       | 0.00          | 0                | 900           |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.25  | Call       |           |           | 446.93130    | 394.794           | 9.77       | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.25  | Put        |           |           | 11.93130     | 15.994            | 9.77       | 0.00          | 0                | 10,900        |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.29  | Call       |           |           | 410.87960    | 359.867           | 9.78       | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.29  | Put        |           |           | 15.87960     | 21.067            | 9.78       | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.30  | Call       |           |           | 402.01610    | 351.316           | 9.79       | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.30  | Put        |           |           | 17.01610     | 22.516            | 9.79       | 0.00          | 0                | 7,700         |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.20  | Call       |           |           | 493.16570    | 439.889           | 9.75       | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.20  | Put        |           |           | 8.16570      | 11.089            | 9.75       | 0.00          | 0                | 48,650        |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.21  | Call       |           |           | 483.82690    | 430.755           | 9.76       | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.21  | Put        |           |           | 8.82690      | 11.955            | 9.76       | 0.00          | 0                | 15,296        |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.23  | Call       |           |           | 465.28290    | 412.655           | 9.76       | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.23  | Put        |           |           | 10.28290     | 13.855            | 9.76       | 0.00          | 0                | 27,284        |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.00  | Call       |           |           | 688.16300    | 632.164           | 10.53      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.00  | Put        |           |           | 3.16300      | 3.364             | 10.53      | 0.00          | 0                | 72,800        |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.10  | Call       |           |           | 589.51150    | 533.746           | 9.72       | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.10  | Put        |           |           | 4.51150      | 4.946             | 9.72       | 0.00          | 0                | 600           |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.19  | Call       |           |           | 502.54670    | 449.075           | 9.75       | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 10.19  | Put        |           |           | 7.54670      | 10.275            | 9.75       | 0.00          | 0                | 6,220         |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 9.60   | Call       |           |           | 1,085.88340  | 1,029.740         | 13.75      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 9.60   | Put        |           |           | 0.88340      | 0.940             | 13.75      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 9.78   | Call       |           |           | 906.58500    | 850.395           | 12.30      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 9.78   | Put        |           |           | 1.58500      | 1.595             | 12.30      | 0.00          | 0                | 920           |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 9.90   | Call       |           |           | 787.27850    | 731.159           | 11.33      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 9.90   | Put        |           |           | 2.27850      | 2.359             | 11.33      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 8.90   | Call       |           |           | 1,785.04390  | 1,728.847         | 17.44      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 8.90   | Put        |           |           | 0.04390      | 0.047             | 17.44      | 0.00          | 0                | 15,296        |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 9.00   | Call       |           |           | 1,685.06650  | 1,628.871         | 16.91      | 0.00          | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 9.00   | Put        |           |           | 0.06650      | 0.071             | 16.91      | 0.00          | 0                | 35,000        |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 9.30   | Call       |           |           | 1,385.23740  | 1,329.051         | 15.33      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 9.30   | Put        |           |           | 0.23740      | 0.251             | 15.33      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 8.88   | Call       |           |           | 1,805.04040  | 1,748.843         | 17.54      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2014 | Foreign Exchange Option | 8.88   | Put        |           |           | 0.04040      | 0.043             | 17.54      | 0.00          | 0                | 26,804        |
| \$ / R           | On | 22/09/2014 | Foreign Exchange Option | 10.54  | Call       |           |           | 232.90010    | 194.253           | 9.84       | 0.00          | 0                | 0             |
| \$ / R           | On | 22/09/2014 | Foreign Exchange Option | 10.54  | Put        |           |           | 75.20010     | 92.853            | 9.84       | 1,392,789.00  | 15,000           | 0             |
| \$ / R           | On | 22/09/2014 | Foreign Exchange Option | 10.74  | Call       |           |           | 127.35030    | 103.885           | 10.48      | 0.00          | 0                | 0             |
| \$ / R           | On | 22/09/2014 | Foreign Exchange Option | 10.74  | Put        |           |           | 169.65030    | 202.485           | 10.48      | 0.00          | 0                | 0             |
| \$ / R           | On | 22/09/2014 | Foreign Exchange Option | 10.50  | Call       |           |           | 259.79480    | 218.876           | 9.79       | 0.00          | 0                | 0             |
| \$ / R           | On | 22/09/2014 | Foreign Exchange Option | 10.50  | Put        |           |           | 62.09480     | 77.476            | 9.79       | 2,014,376.00  | 26,000           | 0             |
| \$ / R           | On | 26/09/2014 | Foreign Exchange Option | 10.80  | Call       |           |           | 117.57750    | 96.795            | 10.86      | 0.00          | 0                | 0             |
| \$ / R           | On | 26/09/2014 | Foreign Exchange Option | 10.80  | Put        |           |           | 212.67750    | 248.195           | 10.86      | 0.00          | 0                | 500           |
| \$ / R           | On | 26/09/2014 | Foreign Exchange Option | 13.10  | Call       |           |           | 0.51230      | 0.505             | 20.77      | 0.00          | 0                | 500           |
| \$ / R           | On | 26/09/2014 | Foreign Exchange Option | 13.10  | Put        |           |           | 2,395.61230  | 2,451.905         | 20.77      | 0.00          | 0                | 0             |
| \$ / R           | On | 29/09/2014 | Foreign Exchange Option | 8.30   | Call       |           |           | 2,410.31380  | 2,354.011         | 18.40      | 0.00          | 0                | 0             |
| \$ / R           | On | 29/09/2014 | Foreign Exchange Option | 8.30   | Put        |           |           | 0.01380      | 0.011             | 18.40      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 29/09/2014 | Foreign Exchange Option | 10.96  | Call       |           |           | 81.36080     | 66.993            | 11.65      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 29/09/2014 | Foreign Exchange Option | 10.96  | Put        |           |           | 331.06080    | 372.993           | 11.65      | 0.00          | 0                | 0             |
| \$ / R           | On | 08/10/2014 | Foreign Exchange Option | 10.74  | Call       |           |           | 168.02810    | 143.001           | 10.50      | 0.00          | 0                | 250           |
| \$ / R           | On | 08/10/2014 | Foreign Exchange Option | 10.74  | Put        |           |           | 181.52810    | 212.801           | 10.50      | 0.00          | 0                | 0             |
| \$ / R           | On | 29/10/2014 | Foreign Exchange Option | 10.80  | Call       |           |           | 194.22550    | 170.650           | 10.83      | 0.00          | 0                | 0             |
| \$ / R           | On | 29/10/2014 | Foreign Exchange Option | 10.80  | Put        |           |           | 229.32550    | 262.350           | 10.83      | 0.00          | 0                | 500           |
| \$ / R           | On | 29/10/2014 | Foreign Exchange Option | 11.25  | Call       |           |           | 83.85290     | 73.761            | 12.90      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 29/10/2014 | Foreign Exchange Option | 11.25  | Put        |           |           | 568.95290    | 615.461           | 12.90      | 0.00          | 0                | 0             |
| \$ / R           | On | 29/10/2014 | Foreign Exchange Option | 13.33  | Call       |           |           | 2.69810      | 2.100             | 19.08      | 0.00          | 0                | 500           |
| \$ / R           | On | 29/10/2014 | Foreign Exchange Option | 13.33  | Put        |           |           | 2,567.79810  | 2,623.800         | 19.08      | 0.00          | 0                | 0             |
| \$ / R           | On | 29/10/2014 | Foreign Exchange Option | 8.30   | Call       |           |           | 2,465.07600  | 2,408.489         | 17.76      | 0.00          | 0                | 0             |
| \$ / R           | On | 29/10/2014 | Foreign Exchange Option | 8.30   | Put        |           |           | 0.17600      | 0.189             | 17.76      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 04/11/2014 | Foreign Exchange Option | 11.91  | Call       |           |           | 35.41990     | 31.014            | 15.76      | 0.00          | 0                | 3,882         |
| \$ / R           | On | 04/11/2014 | Foreign Exchange Option | 11.91  | Put        |           |           | 1,169.51990  | 1,221.814         | 15.76      | 0.00          | 0                | 0             |
| \$ / R           | On | 04/11/2014 | Foreign Exchange Option | 10.16  | Call       |           |           | 641.23110    | 587.806           | 9.61       | 0.00          | 0                | 0             |
| \$ / R           | On | 04/11/2014 | Foreign Exchange Option | 10.16  | Put        |           |           | 25.33110     | 28.606            | 9.61       | 0.00          | 0                | 3,882         |
| \$ / R           | On | 05/11/2014 | Foreign Exchange Option | 10.75  | Call       |           |           | 229.88470    | 203.950           | 10.62      | 0.00          | 0                | 10,000        |
| \$ / R           | On | 05/11/2014 | Foreign Exchange Option | 10.75  | Put        |           |           | 202.18470    | 232.850           | 10.62      | 0.00          | 0                | 0             |
| \$ / R           | On | 05/11/2014 | Foreign Exchange Option | 11.20  | Call       |           |           | 103.14390    | 91.653            | 12.64      | 0.00          | 0                | 10,000        |
| \$ / R           | On | 05/11/2014 | Foreign Exchange Option | 11.20  | Put        |           |           | 525.44390    | 570.553           | 12.64      | 0.00          | 0                | 0             |
| \$ / R           | On | 25/11/2014 | Foreign Exchange Option | 10.80  | Call       |           |           | 255.98320    | 229.915           | 10.91      | 0.00          | 0                | 0             |
| \$ / R           | On | 25/11/2014 | Foreign Exchange Option | 10.80  | Put        |           |           | 240.78320    | 271.815           | 10.91      | 0.00          | 0                | 500           |
| \$ / R           | On | 25/11/2014 | Foreign Exchange Option | 13.61  | Call       |           |           | 3.43690      | 2.788             | 18.04      | 0.00          | 0                | 500           |
| \$ / R           | On | 25/11/2014 | Foreign Exchange Option | 13.61  | Put        |           |           | 2,798.23690  | 2,854.688         | 18.04      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/11/2014 | Foreign Exchange Option | 11.25  | Call       |           |           | 133.77410    | 120.585           | 12.78      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 28/11/2014 | Foreign Exchange Option | 11.25  | Put        |           |           | 562.87410    | 606.785           | 12.78      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/11/2014 | Foreign Exchange Option | 8.30   | Call       |           |           | 2,521.55620  | 2,464.453         | 17.11      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/11/2014 | Foreign Exchange Option | 8.30   | Put        |           |           | 0.65620      | 0.653             | 17.11      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 10/12/2014 | Foreign Exchange Option | 10.78  | Call       |           |           | 303.25300    | 272.129           | 10.95      | 0.00          | 0                | 0             |
| \$ / R           | On | 10/12/2014 | Foreign Exchange Option | 10.78  | Put        |           |           | 239.45300    | 265.629           | 10.95      | 0.00          | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On | 11/12/2014 | Foreign Exchange Option | 11.07  | Call       |           |           | 200.11920    | 181.039           | 12.05      | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2014 | Foreign Exchange Option | 11.07  | Put        |           |           | 424.41920    | 462.639           | 12.05      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 9.09   | Call       |           |           | 1,761.26020  | 1,703.866         | 13.43      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 9.09   | Put        |           |           | 3.66020      | 3.566             | 13.43      | 0.00          | 0                | 1,402         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 9.56   | Call       |           |           | 1,295.55040  | 1,238.068         | 11.22      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 9.56   | Put        |           |           | 7.95040      | 7.768             | 11.22      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 8.55   | Call       |           |           | 2,299.17360  | 2,241.862         | 15.92      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 8.55   | Put        |           |           | 1.57360      | 1.562             | 15.92      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 9.00   | Call       |           |           | 1,850.78520  | 1,793.405         | 13.86      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 9.00   | Put        |           |           | 3.18520      | 3.106             | 13.86      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 9.88   | Call       |           |           | 985.26150    | 929.518           | 10.39      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 9.88   | Put        |           |           | 17.66150     | 19.218            | 10.39      | 0.00          | 0                | 79,241        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 9.44   | Call       |           |           | 1,414.06110  | 1,356.600         | 11.79      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 9.44   | Put        |           |           | 6.46110      | 6.300             | 11.79      | 0.00          | 0                | 11,976        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 9.50   | Call       |           |           | 1,354.76060  | 1,297.288         | 11.51      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 9.50   | Put        |           |           | 7.16060      | 6.988             | 11.51      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.10  | Call       |           |           | 783.55440    | 729.905           | 10.17      | 0.00          | 0                | 1,260         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.10  | Put        |           |           | 35.95440     | 39.605            | 10.17      | 0.00          | 0                | 6,581         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 9.60   | Call       |           |           | 1,256.13350  | 1,198.645         | 11.03      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 9.60   | Put        |           |           | 8.53350      | 8.345             | 11.03      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 9.78   | Call       |           |           | 1,080.09040  | 1,023.785         | 10.49      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 9.78   | Put        |           |           | 12.49040     | 13.485            | 10.49      | 0.00          | 0                | 41,000        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.35  | Call       |           |           | 574.04630    | 527.549           | 10.20      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.35  | Put        |           |           | 76.44630     | 87.249            | 10.20      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.00  | Call       |           |           | 873.85570    | 819.084           | 10.27      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.00  | Put        |           |           | 26.25570     | 28.784            | 10.27      | 0.00          | 0                | 46,500        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.05  | Call       |           |           | 828.38060    | 774.131           | 10.22      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.05  | Put        |           |           | 30.78060     | 33.831            | 10.22      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.40  | Call       |           |           | 537.34320    | 492.390           | 10.29      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.40  | Put        |           |           | 89.74320     | 102.090           | 10.29      | 0.00          | 0                | 7,300         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.30  | Call       |           |           | 612.16460    | 564.219           | 10.11      | 0.00          | 0                | 1,130         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.30  | Put        |           |           | 64.56460     | 73.919            | 10.11      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.34  | Call       |           |           | 581.55780    | 534.763           | 10.18      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.34  | Put        |           |           | 73.95780     | 84.463            | 10.18      | 0.00          | 0                | 2,490         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.50  | Call       |           |           | 468.37420    | 426.751           | 10.46      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.50  | Put        |           |           | 120.77420    | 136.451           | 10.46      | 0.00          | 0                | 34,450        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.36  | Call       |           |           | 566.58960    | 520.396           | 10.22      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.36  | Put        |           |           | 78.98960     | 90.096            | 10.22      | 0.00          | 0                | 2,490         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.38  | Call       |           |           | 551.85150    | 506.270           | 10.25      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.38  | Put        |           |           | 84.25150     | 95.970            | 10.25      | 0.00          | 0                | 500           |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.60  | Call       |           |           | 405.52800    | 367.471           | 10.64      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.60  | Put        |           |           | 157.92800    | 177.170           | 10.64      | 0.00          | 0                | 10,558        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.44  | Call       |           |           | 509.03340    | 465.377           | 10.36      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.44  | Put        |           |           | 101.43340    | 115.077           | 10.36      | 0.00          | 0                | 2,491         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.45  | Call       |           |           | 502.10600    | 458.782           | 10.38      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.45  | Put        |           |           | 104.50600    | 118.481           | 10.38      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.73  | Call       |           |           | 333.11470    | 299.865           | 10.87      | 0.00          | 0                | 6,524         |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.73  | Put        |           |           | 215.51470    | 239.565           | 10.87      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.52  | Call       |           |           | 455.30920    | 414.383           | 10.50      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.52  | Put        |           |           | 127.70920    | 144.084           | 10.50      | 0.00          | 0                | 9,425         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.55  | Call       |           |           | 436.17580    | 396.313           | 10.55      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.55  | Put        |           |           | 138.57580    | 156.013           | 10.55      | 60,844.91     | 390              | 3,000         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.80  | Call       |           |           | 0.00000      | 267.755           | 10.99      | 133,877.40    | 500              | 500           |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.80  | Put        |           |           | 0.00000      | 277.455           | 10.99      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.63  | Call       |           |           | 387.88700    | 350.929           | 10.69      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.63  | Put        |           |           | 170.28700    | 190.629           | 10.69      | 0.00          | 0                | 2,359         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.70  | Call       |           |           | 348.90030    | 314.532           | 10.82      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.70  | Put        |           |           | 201.30030    | 224.232           | 10.82      | 0.00          | 0                | 2,902         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.86  | Call       |           |           | 271.52660    | 245.696           | 11.23      | 0.00          | 0                | 1,000         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.86  | Put        |           |           | 283.92660    | 315.396           | 11.23      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.74  | Call       |           |           | 327.97680    | 295.096           | 10.89      | 0.00          | 0                | 3,900         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.74  | Put        |           |           | 220.37680    | 244.796           | 10.89      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.75  | Call       |           |           | 322.89970    | 290.390           | 10.91      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.75  | Put        |           |           | 225.29970    | 250.090           | 10.91      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.95  | Call       |           |           | 239.06360    | 216.245           | 11.58      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.95  | Put        |           |           | 341.46360    | 375.945           | 11.58      | 11,278,350.00 | 30,000           | 27,500        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.82  | Call       |           |           | 289.03780    | 260.174           | 11.07      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.82  | Put        |           |           | 261.43780    | 289.874           | 11.07      | 0.00          | 0                | 41,000        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.85  | Call       |           |           | 275.41360    | 249.232           | 11.19      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.85  | Put        |           |           | 277.81360    | 308.932           | 11.19      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.06  | Call       |           |           | 205.00750    | 185.500           | 12.01      | 0.00          | 0                | 3,000         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.06  | Put        |           |           | 417.40750    | 455.200           | 12.01      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.90  | Call       |           |           | 256.55210    | 232.091           | 11.39      | 0.00          | 0                | 13,000        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.90  | Put        |           |           | 308.95210    | 341.791           | 11.39      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.93  | Call       |           |           | 245.89920    | 222.433           | 11.50      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.93  | Put        |           |           | 328.29920    | 362.133           | 11.50      | 0.00          | 0                | 79,241        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.20  | Call       |           |           | 169.31090    | 153.439           | 12.56      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.20  | Put        |           |           | 521.71090    | 563.138           | 12.56      | 0.00          | 0                | 250           |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.96  | Call       |           |           | 235.72220    | 213.223           | 11.62      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.96  | Put        |           |           | 348.12220    | 382.923           | 11.62      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.00  | Call       |           |           | 222.86330    | 201.601           | 11.78      | 0.00          | 0                | 12,500        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.00  | Put        |           |           | 375.26330    | 411.301           | 11.78      | 0.00          | 0                | 35,000        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.50  | Call       |           |           | 115.04700    | 104.937           | 13.74      | 0.00          | 0                | 350           |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.50  | Put        |           |           | 767.44700    | 814.637           | 13.74      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.10  | Call       |           |           | 193.99560    | 175.594           | 12.17      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.10  | Put        |           |           | 446.39560    | 485.294           | 12.17      | 0.00          | 0                | 4,505         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.11  | Call       |           |           | 191.35050    | 173.215           | 12.21      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.11  | Put        |           |           | 453.75050    | 492.915           | 12.21      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.63  | Call       |           |           | 98.55330     | 90.145            | 14.26      | 0.00          | 0                | 1,000         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.63  | Put        |           |           | 880.95330    | 929.844           | 14.26      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.34  | Call       |           |           | 140.67850    | 127.829           | 13.11      | 0.00          | 0                | 7,300         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.34  | Put        |           |           | 633.07850    | 677.529           | 13.11      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.40  | Call       |           |           | 130.21260    | 118.549           | 13.34      | 46,234.27     | 390              | 3,000         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.40  | Put        |           |           | 682.61260    | 728.249           | 13.34      | 0.00          | 0                | 0             |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 12.01  | Call       |           |           | 65.02260     | 59.694            | 15.71      | 0.00          | 0                | 500           |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 12.01  | Put        |           |           | 1,227.42260  | 1,279.394         | 15.71      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.55  | Call       |           |           | 108.30800    | 98.891            | 13.94      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.55  | Put        |           |           | 810.70800    | 858.591           | 13.94      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.61  | Call       |           |           | 100.87910    | 92.232            | 14.18      | 0.00          | 0                | 9,425         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.61  | Put        |           |           | 863.27910    | 911.932           | 14.18      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 12.30  | Call       |           |           | 48.14030     | 44.341            | 16.72      | 0.00          | 0                | 1,130         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 12.30  | Put        |           |           | 1,500.54030  | 1,554.041         | 16.72      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.64  | Call       |           |           | 97.41600     | 89.126            | 14.30      | 0.00          | 0                | 10,558        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.64  | Put        |           |           | 889.81600    | 938.826           | 14.30      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 12.00  | Call       |           |           | 65.73680     | 60.344            | 15.68      | 301,719.00    | 5,000            | 18,500        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 12.00  | Put        |           |           | 1,218.13680  | 1,270.044         | 15.68      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 13.06  | Call       |           |           | 25.55470     | 23.851            | 19.43      | 0.00          | 0                | 7,471         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 13.06  | Put        |           |           | 2,237.95470  | 2,293.551         | 19.43      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 12.10  | Call       |           |           | 59.03320     | 54.249            | 16.03      | 0.00          | 0                | 7,841         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 12.10  | Put        |           |           | 1,311.43320  | 1,363.949         | 16.03      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 12.29  | Call       |           |           | 48.61580     | 44.774            | 16.69      | 0.00          | 0                | 1,402         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 12.29  | Put        |           |           | 1,491.01580  | 1,544.474         | 16.69      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 13.60  | Call       |           |           | 20.20430     | 18.401            | 21.60      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 13.60  | Put        |           |           | 2,772.60430  | 2,828.101         | 21.60      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 12.50  | Call       |           |           | 39.83620     | 36.782            | 17.42      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 12.50  | Put        |           |           | 1,692.23620  | 1,746.481         | 17.42      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 13.00  | Call       |           |           | 26.38140     | 24.685            | 19.18      | 0.00          | 0                | 36,002        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 13.00  | Put        |           |           | 2,178.78140  | 2,234.385         | 19.18      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 14.84  | Call       |           |           | 6.29480      | 5.156             | 23.41      | 0.00          | 0                | 900           |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 14.84  | Put        |           |           | 3,998.69480  | 4,054.856         | 23.41      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 13.24  | Call       |           |           | 23.40110     | 21.665            | 20.15      | 0.00          | 0                | 41,000        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 13.24  | Put        |           |           | 2,415.80110  | 2,471.365         | 20.15      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 13.26  | Call       |           |           | 23.18820     | 21.449            | 20.23      | 0.00          | 0                | 79,241        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 13.26  | Put        |           |           | 2,435.58820  | 2,491.149         | 20.23      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 8.50   | Call       |           |           | 2,349.04490  | 2,291.733         | 16.13      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 8.50   | Put        |           |           | 1.44490      | 1.433             | 16.13      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 14.20  | Call       |           |           | 15.21740     | 12.794            | 23.41      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 14.20  | Put        |           |           | 3,367.61740  | 3,422.494         | 23.41      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 14.23  | Call       |           |           | 14.61660     | 12.275            | 23.41      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 14.23  | Put        |           |           | 3,397.01660  | 3,451.975         | 23.41      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 8.00   | Call       |           |           | 2,848.22190  | 2,790.915         | 18.20      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 8.00   | Put        |           |           | 0.62190      | 0.615             | 18.20      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 8.45   | Call       |           |           | 2,398.92710  | 2,341.616         | 16.34      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 8.45   | Put        |           |           | 1.32710      | 1.316             | 16.34      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/12/2014 | Foreign Exchange Option | 13.80  | Call       |           |           | 20.76440     | 18.981            | 22.50      | 0.00          | 0                | 500           |
| \$ / R           | On | 15/12/2014 | Foreign Exchange Option | 13.80  | Put        |           |           | 2,967.36440  | 3,022.981         | 22.50      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/12/2014 | Foreign Exchange Option | 10.80  | Call       |           |           | 304.66600    | 273.723           | 10.98      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/12/2014 | Foreign Exchange Option | 10.80  | Put        |           |           | 251.26600    | 277.723           | 10.98      | 0.00          | 0                | 500           |
| \$ / R           | On | 23/12/2014 | Foreign Exchange Option | 11.20  | Call       |           |           | 188.30620    | 171.306           | 12.50      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 23/12/2014 | Foreign Exchange Option | 11.20  | Put        |           |           | 519.70620    | 560.206           | 12.50      | 0.00          | 0                | 0             |
| \$ / R           | On | 23/12/2014 | Foreign Exchange Option | 8.30   | Call       |           |           | 2,569.90120  | 2,512.388         | 16.75      | 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 | 23/12/2014 | Foreign Exchange Option | 8.30   | Put        |           |           | 1.30120      | 1.288             | 16.75      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 28/01/2015 | Foreign Exchange Option | 11.20  | Call       |           |           | 252.50550    | 231.872           | 12.40      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 28/01/2015 | Foreign Exchange Option | 11.20  | Put        |           |           | 515.20550    | 552.672           | 12.40      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/01/2015 | Foreign Exchange Option | 14.27  | Call       |           |           | 44.12270     | 38.602            | 23.81      | 0.00          | 0                | 300           |
| \$ / R           | On | 28/01/2015 | Foreign Exchange Option | 14.27  | Put        |           |           | 3,376.82270  | 3,429.402         | 23.81      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/01/2015 | Foreign Exchange Option | 8.30   | Call       |           |           | 2,639.77650  | 2,581.645         | 16.28      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/01/2015 | Foreign Exchange Option | 8.30   | Put        |           |           | 2.47650      | 2.445             | 16.28      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 28/01/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 402.10800    | 368.063           | 11.15      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/01/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 264.80800    | 288.863           | 11.15      | 0.00          | 0                | 300           |
| \$ / R           | On | 25/02/2015 | Foreign Exchange Option | 14.50  | Call       |           |           | 51.63180     | 48.180            | 23.75      | 0.00          | 0                | 300           |
| \$ / R           | On | 25/02/2015 | Foreign Exchange Option | 14.50  | Put        |           |           | 3,560.43180  | 3,615.580         | 23.75      | 0.00          | 0                | 0             |
| \$ / R           | On | 25/02/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 462.03740    | 426.585           | 11.22      | 0.00          | 0                | 0             |
| \$ / R           | On | 25/02/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 270.83740    | 293.985           | 11.22      | 0.00          | 0                | 300           |
| \$ / R           | On | 26/02/2015 | Foreign Exchange Option | 11.15  | Call       |           |           | 319.92860    | 296.437           | 12.20      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 26/02/2015 | Foreign Exchange Option | 11.15  | Put        |           |           | 476.82860    | 511.837           | 12.20      | 0.00          | 0                | 0             |
| \$ / R           | On | 26/02/2015 | Foreign Exchange Option | 8.30   | Call       |           |           | 2,696.87850  | 2,638.357         | 16.10      | 0.00          | 0                | 0             |
| \$ / R           | On | 26/02/2015 | Foreign Exchange Option | 8.30   | Put        |           |           | 3.77850      | 3.756             | 16.10      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.50  | Call       |           |           | 677.49080    | 633.769           | 10.66      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.50  | Put        |           |           | 149.09080    | 164.269           | 10.66      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 8.00   | Call       |           |           | 3,031.17900  | 2,972.296         | 16.77      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 8.00   | Put        |           |           | 2.77900      | 2.796             | 16.77      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 9.00   | Call       |           |           | 2,039.93980  | 1,981.654         | 13.71      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 9.00   | Put        |           |           | 11.53980     | 12.154            | 13.71      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 9.50   | Call       |           |           | 1,553.19350  | 1,494.318         | 12.10      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 9.50   | Put        |           |           | 24.79350     | 24.818            | 12.10      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 14.20  | Call       |           |           | 71.48240     | 73.106            | 23.23      | 0.00          | 0                | 46,165        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 14.20  | Put        |           |           | 3,243.08240  | 3,303.606         | 23.23      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 12.61  | Call       |           |           | 109.06400    | 104.619           | 16.64      | 0.00          | 0                | 23,800        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 12.61  | Put        |           |           | 1,690.66400  | 1,745.119         | 16.64      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 13.00  | Call       |           |           | 85.53770     | 82.869            | 17.76      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 13.00  | Put        |           |           | 2,057.13770  | 2,113.369         | 17.76      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 13.05  | Call       |           |           | 83.10580     | 80.616            | 17.90      | 0.00          | 0                | 24,155        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 13.05  | Put        |           |           | 2,104.70580  | 2,161.116         | 17.90      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.01  | Call       |           |           | 405.44150    | 376.819           | 11.79      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.01  | Put        |           |           | 387.04150    | 417.319           | 11.79      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.50  | Call       |           |           | 256.58990    | 240.810           | 13.32      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.50  | Put        |           |           | 728.18990    | 771.309           | 13.32      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 12.00  | Call       |           |           | 169.63050    | 160.928           | 14.87      | 0.00          | 0                | 10,000        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 12.00  | Put        |           |           | 1,141.23050  | 1,191.428         | 14.87      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.90  | Call       |           |           | 454.10140    | 420.704           | 11.50      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.90  | Put        |           |           | 325.70140    | 351.204           | 11.50      | 0.00          | 0                | 46,165        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.99  | Call       |           |           | 413.90660    | 384.122           | 11.73      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.99  | Put        |           |           | 375.50660    | 404.622           | 11.73      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.00  | Call       |           |           | 409.65340    | 380.452           | 11.76      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.00  | Put        |           |           | 381.25340    | 410.952           | 11.76      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.51  | Call       |           |           | 670.97410    | 627.503           | 10.68      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.51  | Put        |           |           | 152.57410    | 168.003           | 10.68      | 0.00          | 0                | 23,800        |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.75  | Call       |           |           | 529.05090    | 491.779           | 11.18      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.75  | Put        |           |           | 250.65090    | 272.279           | 11.18      | 0.00          | 0                | 10,000        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.79  | Call       |           |           | 508.05920    | 471.829           | 11.27      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.79  | Put        |           |           | 269.65920    | 292.330           | 11.27      | 0.00          | 0                | 1,112         |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.10  | Call       |           |           | 997.12050    | 941.337           | 10.73      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.10  | Put        |           |           | 68.72050     | 71.837            | 10.73      | 0.00          | 0                | 69,965        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.32  | Call       |           |           | 815.21700    | 761.011           | 10.52      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.32  | Put        |           |           | 106.81700    | 111.511           | 10.52      | 0.00          | 0                | 24,155        |
| \$ / R           | On | 27/03/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 527.21460    | 490.561           | 11.34      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/03/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 277.21460    | 299.761           | 11.34      | 0.00          | 0                | 300           |
| \$ / R           | On | 27/03/2015 | Foreign Exchange Option | 14.85  | Call       |           |           | 52.12960     | 50.254            | 23.40      | 0.00          | 0                | 300           |
| \$ / R           | On | 27/03/2015 | Foreign Exchange Option | 14.85  | Put        |           |           | 3,852.12960  | 3,909.454         | 23.40      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/04/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 593.44960    | 555.115           | 11.37      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/04/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 280.64960    | 302.215           | 11.37      | 0.00          | 0                | 300           |
| \$ / R           | On | 28/04/2015 | Foreign Exchange Option | 15.15  | Call       |           |           | 57.01220     | 54.514            | 23.05      | 0.00          | 0                | 300           |
| \$ / R           | On | 28/04/2015 | Foreign Exchange Option | 15.15  | Put        |           |           | 4,094.21220  | 4,151.614         | 23.05      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/05/2015 | Foreign Exchange Option | 15.48  | Call       |           |           | 57.46370     | 59.079            | 23.08      | 0.00          | 0                | 300           |
| \$ / R           | On | 27/05/2015 | Foreign Exchange Option | 15.48  | Put        |           |           | 4,367.26370  | 4,429.380         | 23.08      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/05/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 654.74910    | 614.935           | 11.44      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/05/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 284.54910    | 305.235           | 11.44      | 0.00          | 0                | 300           |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.81  | Call       |           |           | 325.28650    | 311.825           | 14.07      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.81  | Put        |           |           | 932.98650    | 980.426           | 14.07      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.79  | Call       |           |           | 329.65910    | 315.887           | 14.02      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.79  | Put        |           |           | 917.35910    | 964.487           | 14.02      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.80  | Call       |           |           | 327.46300    | 313.849           | 14.05      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.80  | Put        |           |           | 925.16300    | 972.449           | 14.05      | 0.00          | 0                | 0             |
| \$ / R           | On | 26/06/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 716.47450    | 677.824           | 11.52      | 0.00          | 0                | 0             |
| \$ / R           | On | 26/06/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 286.17450    | 308.624           | 11.52      | 0.00          | 0                | 300           |
| \$ / R           | On | 26/06/2015 | Foreign Exchange Option | 15.88  | Call       |           |           | 62.44600     | 57.930            | 22.85      | 0.00          | 0                | 300           |
| \$ / R           | On | 26/06/2015 | Foreign Exchange Option | 15.88  | Put        |           |           | 4,712.14600  | 4,768.730         | 22.85      | 0.00          | 0                | 0             |
| \$ / R           | On | 29/07/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 783.45930    | 743.518           | 11.54      | 0.00          | 0                | 0             |
| \$ / R           | On | 29/07/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 286.95930    | 308.918           | 11.54      | 0.00          | 0                | 300           |
| \$ / R           | On | 29/07/2015 | Foreign Exchange Option | 16.15  | Call       |           |           | 70.91150     | 68.371            | 23.00      | 0.00          | 0                | 300           |
| \$ / R           | On | 29/07/2015 | Foreign Exchange Option | 16.15  | Put        |           |           | 4,924.41150  | 4,983.770         | 23.00      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/08/2015 | Foreign Exchange Option | 16.50  | Call       |           |           | 70.85730     | 68.245            | 22.81      | 0.00          | 0                | 300           |
| \$ / R           | On | 27/08/2015 | Foreign Exchange Option | 16.50  | Put        |           |           | 5,214.05730  | 5,273.945         | 22.81      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/08/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 844.95190    | 804.353           | 11.59      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/08/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 288.15190    | 310.053           | 11.59      | 0.00          | 0                | 300           |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 11.51  | Call       |           |           | 572.49010    | 547.306           | 13.30      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 11.51  | Put        |           |           | 686.69010    | 723.506           | 13.30      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 10.56  | Call       |           |           | 1,048.40660  | 999.193           | 11.51      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 10.56  | Put        |           |           | 212.60660    | 225.393           | 11.51      | 0.00          | 0                | 18,946        |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 11.49  | Call       |           |           | 579.21910    | 553.679           | 13.25      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 11.49  | Put        |           |           | 673.41910    | 709.879           | 13.25      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 11.50  | Call       |           |           | 575.83970    | 550.481           | 13.28      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 11.50  | Put        |           |           | 680.03970    | 716.681           | 13.28      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 13.06  | Call       |           |           | 262.93710    | 254.829           | 16.89      | 0.00          | 0                | 18,946        |

| 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 | 13.06  | Put        |           |           | 1,927.13710  | 1,981.029         | 16.89      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 28/09/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 921.82150    | 880.615           | 11.80      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 28/09/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 295.62150    | 316.015           | 11.80      | 0.00                  | 0                | 300              |
| \$ / R                          | On | 28/09/2015 | Foreign Exchange Option | 16.80  | Call       |           |           | 74.62220     | 75.354            | 22.86      | 0.00                  | 0                | 300              |
| \$ / R                          | On | 28/09/2015 | Foreign Exchange Option | 16.80  | Put        |           |           | 5,448.42220  | 5,510.754         | 22.86      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 28/10/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 991.29060    | 946.529           | 11.86      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 28/10/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 299.99060    | 316.029           | 11.86      | 0.00                  | 0                | 300              |
| \$ / R                          | On | 28/10/2015 | Foreign Exchange Option | 16.98  | Call       |           |           | 79.84380     | 78.972            | 22.46      | 0.00                  | 0                | 300              |
| \$ / R                          | On | 28/10/2015 | Foreign Exchange Option | 16.98  | Put        |           |           | 5,568.54380  | 5,628.472         | 22.46      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 25/11/2015 | Foreign Exchange Option | 17.45  | Call       |           |           | 72.31390     | 72.461            | 22.27      | 0.00                  | 0                | 300              |
| \$ / R                          | On | 25/11/2015 | Foreign Exchange Option | 17.45  | Put        |           |           | 5,970.21390  | 6,030.461         | 22.27      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 25/11/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 1,053.41590  | 1,009.714         | 11.95      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 25/11/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 301.31590    | 317.714           | 11.95      | 0.00                  | 0                | 300              |
| \$ / R                          | On | 14/12/2015 | Foreign Exchange Option | 9.20   | Put        |           |           | 41.24730     | 38.835            | 12.59      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 14/12/2015 | Foreign Exchange Option | 9.25   | Call       |           |           | 2,386.21660  | 2,323.962         | 12.44      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 14/12/2015 | Foreign Exchange Option | 9.25   | Put        |           |           | 42.81660     | 40.262            | 12.44      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 14/12/2015 | Foreign Exchange Option | 11.00  | Call       |           |           | 974.02000    | 935.921           | 12.20      | 0.00                  | 0                | 500              |
| \$ / R                          | On | 14/12/2015 | Foreign Exchange Option | 11.00  | Put        |           |           | 380.62000    | 402.221           | 12.20      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 14/12/2015 | Foreign Exchange Option | 9.15   | Call       |           |           | 2,483.13900  | 2,421.163         | 12.74      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 14/12/2015 | Foreign Exchange Option | 9.15   | Put        |           |           | 39.73900     | 37.463            | 12.74      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 14/12/2015 | Foreign Exchange Option | 9.20   | Call       |           |           | 2,434.64730  | 2,372.535         | 12.59      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 21/12/2015 | Foreign Exchange Option | 17.87  | Call       |           |           | 69.50170     | 67.847            | 22.10      | 0.00                  | 0                | 300              |
| \$ / R                          | On | 21/12/2015 | Foreign Exchange Option | 17.87  | Put        |           |           | 6,330.90170  | 6,388.747         | 22.10      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 21/12/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 1,111.56140  | 1,065.764         | 11.97      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 21/12/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 302.96140    | 316.664           | 11.97      | 0.00                  | 0                | 300              |
| \$ / R                          | On | 21/12/2015 | Foreign Exchange Option | 11.14  | Call       |           |           | 919.27130    | 884.424           | 12.53      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 21/12/2015 | Foreign Exchange Option | 11.14  | Put        |           |           | 450.67130    | 475.324           | 12.53      | 0.00                  | 0                | 0                |
| <b>Total \$ / R Option</b>      |    |            |                         |        |            |           |           |              |                   |            | <b>15,228,190.58</b>  | <b>77,280</b>    | <b>1,926,636</b> |
| <b>Total \$ / R</b>             |    |            |                         |        |            |           |           |              |                   |            | <b>397,359,900.38</b> | <b>112,991</b>   | <b>2,806,891</b> |
| \$ / R MAXI                     | On | 15/09/2014 | Foreign Exchange Future |        |            | 10.62880  |           | 10.68500     |                   |            | 786,531.20            | 74               | 1,178            |
| \$ / R MAXI                     | On | 12/12/2014 | Foreign Exchange Future |        |            | 10.79030  |           | 10.84760     |                   |            | 0.00                  | 0                | 95               |
| \$ / R MAXI                     | On | 16/03/2015 | Foreign Exchange Future |        |            | 10.96950  |           | 11.02840     |                   |            | 0.00                  | 0                | 5                |
| <b>Total \$ / R MAXI Future</b> |    |            |                         |        |            |           |           |              |                   |            | <b>786,531.20</b>     | <b>74</b>        | <b>1,278</b>     |
| \$ / R MAXI                     | On | 15/09/2014 | Foreign Exchange Option | 10.65  | Put        |           |           | 11,324.38060 | 13,740.584        | 9.91       | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 15/09/2014 | Foreign Exchange Option | 10.66  | Call       |           |           | 14,299.24030 | 11,235.633        | 9.97       | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 15/09/2014 | Foreign Exchange Option | 10.66  | Put        |           |           | 11,799.24030 | 14,355.633        | 9.97       | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 15/09/2014 | Foreign Exchange Option | 10.64  | Call       |           |           | 15,361.65130 | 12,089.717        | 9.91       | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 15/09/2014 | Foreign Exchange Option | 10.64  | Put        |           |           | 10,861.65130 | 13,209.717        | 9.91       | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 15/09/2014 | Foreign Exchange Option | 10.65  | Call       |           |           | 14,824.38060 | 11,620.584        | 9.91       | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 12/12/2014 | Foreign Exchange Option | 10.72  | Call       |           |           | 33,831.60810 | 30,469.158        | 10.85      | 0.00                  | 0                | 200              |
| \$ / R MAXI                     | On | 12/12/2014 | Foreign Exchange Option | 10.72  | Put        |           |           | 21,071.60810 | 23,439.158        | 10.85      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 12/12/2014 | Foreign Exchange Option | 11.34  | Call       |           |           | 14,067.85420 | 12,782.883        | 13.11      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 12/12/2014 | Foreign Exchange Option | 11.34  | Put        |           |           | 63,307.85420 | 67,752.883        | 13.11      | 0.00                  | 0                | 0                |

| Contract Details                |               |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value        | Contracts Traded | Open Interest |
|---------------------------------|---------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| \$ / R MAXI On                  | 12/12/2014    | Foreign Exchange Option | 11.35  | Call       |           |           | 13,886.41960 | 12,620.951        | 13.15      | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 12/12/2014    | Foreign Exchange Option | 11.35  | Put        |           |           | 64,126.41960 | 68,590.951        | 13.15      | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 12/12/2014    | Foreign Exchange Option | 11.36  | Call       |           |           | 13,708.03020 | 12,462.790        | 13.18      | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 12/12/2014    | Foreign Exchange Option | 11.36  | Put        |           |           | 64,948.03020 | 69,432.790        | 13.18      | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 16/03/2015    | Foreign Exchange Option | 11.09  | Put        |           |           | 43,600.14010 | 46,968.801        | 12.04      | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 16/03/2015    | Foreign Exchange Option | 11.10  | Call       |           |           | 37,084.99990 | 34,590.451        | 12.08      | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 16/03/2015    | Foreign Exchange Option | 11.10  | Put        |           |           | 44,244.99990 | 47,640.451        | 12.08      | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 16/03/2015    | Foreign Exchange Option | 11.11  | Call       |           |           | 36,733.69910 | 34,265.427        | 12.11      | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 16/03/2015    | Foreign Exchange Option | 11.11  | Put        |           |           | 44,893.69910 | 48,315.427        | 12.11      | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 16/03/2015    | Foreign Exchange Option | 11.09  | Call       |           |           | 37,440.14010 | 34,918.801        | 12.04      | 0.00                 | 0                | 0             |
| <b>Total \$ / R MAXI Option</b> |               |                         |        |            |           |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>200</b>    |
| <b>Total \$ / R MAXI</b>        |               |                         |        |            |           |           |              |                   |            | <b>786,531.20</b>    | <b>74</b>        | <b>1,478</b>  |
| £ / R                           | On 15/09/2014 | Foreign Exchange Future |        |            | 17.74150  |           | 17.94950     |                   |            | 48,132,689.50        | 2,713            | 59,476        |
| £ / R                           | On 12/12/2014 | Foreign Exchange Future |        |            | 17.99650  |           | 18.20680     |                   |            | 4,499,125.00         | 250              | 10,890        |
| £ / R                           | On 23/01/2015 | Foreign Exchange Future |        |            | 18.12080  |           | 18.33170     |                   |            | 0.00                 | 0                | 0             |
| £ / R                           | On 16/03/2015 | Foreign Exchange Future |        |            | 18.27490  |           | 18.48620     |                   |            | 0.00                 | 0                | 1,000         |
| £ / R                           | On 12/06/2015 | Foreign Exchange Future |        |            | 18.53590  |           | 18.74870     |                   |            | 0.00                 | 0                | 240           |
| <b>Total £ / R Future</b>       |               |                         |        |            |           |           |              |                   |            | <b>52,631,814.50</b> | <b>2,963</b>     | <b>71,606</b> |
| £ / R                           | On 15/09/2014 | Foreign Exchange Option | 16.86  | Put        |           |           | 8.14330      | 13.728            | 10.75      | 0.00                 | 0                | 0             |
| £ / R                           | On 15/09/2014 | Foreign Exchange Option | 17.20  | Call       |           |           | 775.13550    | 586.783           | 10.32      | 0.00                 | 0                | 0             |
| £ / R                           | On 15/09/2014 | Foreign Exchange Option | 17.20  | Put        |           |           | 25.63550     | 45.283            | 10.32      | 0.00                 | 0                | 15,000        |
| £ / R                           | On 15/09/2014 | Foreign Exchange Option | 17.60  | Call       |           |           | 437.74530    | 286.482           | 9.82       | 0.00                 | 0                | 0             |
| £ / R                           | On 15/09/2014 | Foreign Exchange Option | 17.65  | Put        |           |           | 101.25870    | 164.540           | 9.76       | 0.00                 | 0                | 2,750         |
| £ / R                           | On 15/09/2014 | Foreign Exchange Option | 16.85  | Call       |           |           | 1,107.37610  | 904.720           | 10.76      | 0.00                 | 0                | 0             |
| £ / R                           | On 15/09/2014 | Foreign Exchange Option | 16.85  | Put        |           |           | 7.87610      | 13.220            | 10.76      | 0.00                 | 0                | 0             |
| £ / R                           | On 15/09/2014 | Foreign Exchange Option | 19.01  | Call       |           |           | 15.99540     | 9.879             | 12.72      | 0.00                 | 0                | 2,750         |
| £ / R                           | On 15/09/2014 | Foreign Exchange Option | 16.84  | Put        |           |           | 7.61720      | 12.774            | 10.78      | 0.00                 | 0                | 0             |
| £ / R                           | On 15/09/2014 | Foreign Exchange Option | 16.86  | Call       |           |           | 1,097.64330  | 895.228           | 10.75      | 0.00                 | 0                | 0             |
| £ / R                           | On 15/09/2014 | Foreign Exchange Option | 19.44  | Put        |           |           | 1,498.45030  | 1,703.606         | 14.43      | 0.00                 | 0                | 0             |
| £ / R                           | On 15/09/2014 | Foreign Exchange Option | 17.35  | Call       |           |           | 641.40250    | 463.782           | 10.13      | 0.00                 | 0                | 0             |
| £ / R                           | On 15/09/2014 | Foreign Exchange Option | 17.35  | Put        |           |           | 41.90250     | 72.282            | 10.13      | 0.00                 | 0                | 3,200         |
| £ / R                           | On 15/09/2014 | Foreign Exchange Option | 19.48  | Call       |           |           | 7.50490      | 4.836             | 14.59      | 0.00                 | 0                | 1,700         |
| £ / R                           | On 15/09/2014 | Foreign Exchange Option | 17.60  | Put        |           |           | 88.24530     | 144.982           | 9.82       | 0.00                 | 0                | 1,700         |
| £ / R                           | On 15/09/2014 | Foreign Exchange Option | 17.65  | Call       |           |           | 400.75870    | 256.040           | 9.76       | 0.00                 | 0                | 0             |
| £ / R                           | On 15/09/2014 | Foreign Exchange Option | 19.70  | Call       |           |           | 5.57850      | 3.238             | 15.22      | 0.00                 | 0                | 20,000        |
| £ / R                           | On 15/09/2014 | Foreign Exchange Option | 19.70  | Put        |           |           | 1,756.07850  | 1,961.738         | 15.22      | 0.00                 | 0                | 0             |
| £ / R                           | On 15/09/2014 | Foreign Exchange Option | 18.56  | Call       |           |           | 47.89100     | 24.877            | 11.12      | 0.00                 | 0                | 0             |
| £ / R                           | On 15/09/2014 | Foreign Exchange Option | 18.56  | Put        |           |           | 658.39100    | 843.377           | 11.12      | 0.00                 | 0                | 0             |
| £ / R                           | On 15/09/2014 | Foreign Exchange Option | 19.01  | Put        |           |           | 1,076.49540  | 1,278.379         | 12.72      | 0.00                 | 0                | 0             |
| £ / R                           | On 15/09/2014 | Foreign Exchange Option | 19.44  | Call       |           |           | 7.95030      | 5.106             | 14.43      | 0.00                 | 0                | 21,200        |
| £ / R                           | On 15/09/2014 | Foreign Exchange Option | 12.74  | Call       |           |           | 5,209.52470  | 5,001.508         | 27.33      | 0.00                 | 0                | 0             |
| £ / R                           | On 15/09/2014 | Foreign Exchange Option | 12.74  | Put        |           |           | 0.02470      | 0.008             | 27.33      | 0.00                 | 0                | 0             |
| £ / R                           | On 15/09/2014 | Foreign Exchange Option | 16.50  | Call       |           |           | 1,451.88140  | 1,245.333         | 11.49      | 0.00                 | 0                | 0             |

| Contract Details          |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value        | Contracts Traded | Open Interest  |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|----------------------|------------------|----------------|
| £ / R                     | On | 15/09/2014 | Foreign Exchange Option | 16.50  | Put        |           |           | 2.38140      | 3.833             | 11.49      | 0.00                 | 0                | 11,200         |
| £ / R                     | On | 15/09/2014 | Foreign Exchange Option | 16.84  | Call       |           |           | 1,117.11720  | 914.274           | 10.78      | 0.00                 | 0                | 0              |
| £ / R                     | On | 15/09/2014 | Foreign Exchange Option | 19.48  | Put        |           |           | 1,538.00490  | 1,743.335         | 14.59      | 0.00                 | 0                | 0              |
| £ / R                     | On | 12/12/2014 | Foreign Exchange Option | 17.55  | Put        |           |           | 168.25340    | 236.410           | 10.36      | 0.00                 | 0                | 0              |
| £ / R                     | On | 12/12/2014 | Foreign Exchange Option | 17.56  | Put        |           |           | 171.38280    | 240.333           | 10.37      | 0.00                 | 0                | 0              |
| £ / R                     | On | 12/12/2014 | Foreign Exchange Option | 18.50  | Call       |           |           | 350.43460    | 285.929           | 11.88      | 0.00                 | 0                | 0              |
| £ / R                     | On | 12/12/2014 | Foreign Exchange Option | 18.50  | Put        |           |           | 643.63460    | 789.429           | 11.88      | 0.00                 | 0                | 500            |
| £ / R                     | On | 12/12/2014 | Foreign Exchange Option | 17.54  | Call       |           |           | 831.95800    | 689.028           | 10.34      | 0.00                 | 0                | 0              |
| £ / R                     | On | 12/12/2014 | Foreign Exchange Option | 17.54  | Put        |           |           | 165.15800    | 232.528           | 10.34      | 0.00                 | 0                | 0              |
| £ / R                     | On | 12/12/2014 | Foreign Exchange Option | 17.55  | Call       |           |           | 825.05340    | 682.911           | 10.36      | 0.00                 | 0                | 0              |
| £ / R                     | On | 12/12/2014 | Foreign Exchange Option | 17.56  | Call       |           |           | 818.18280    | 676.833           | 10.37      | 0.00                 | 0                | 0              |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 21.70  | Put        |           |           | 3,410.18330  | 3,612.392         | 15.43      | 0.00                 | 0                | 0              |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 21.72  | Call       |           |           | 41.19030     | 33.241            | 15.50      | 0.00                 | 0                | 4,697          |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 21.72  | Put        |           |           | 3,429.49030  | 3,632.440         | 15.50      | 0.00                 | 0                | 0              |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 19.10  | Put        |           |           | 1,080.64510  | 1,243.848         | 12.87      | 0.00                 | 0                | 0              |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 19.11  | Call       |           |           | 310.19730    | 262.754           | 12.89      | 0.00                 | 0                | 0              |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 19.11  | Put        |           |           | 1,088.49730  | 1,251.954         | 12.89      | 0.00                 | 0                | 0              |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 21.04  | Call       |           |           | 72.86430     | 57.989            | 14.96      | 0.00                 | 0                | 9,605          |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 21.04  | Put        |           |           | 2,781.16430  | 2,977.189         | 14.96      | 0.00                 | 0                | 0              |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 21.70  | Call       |           |           | 41.88330     | 33.192            | 15.43      | 0.00                 | 0                | 4,700          |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 18.50  | Put        |           |           | 646.82820    | 784.528           | 11.79      | 0.00                 | 0                | 4,700          |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 18.63  | Call       |           |           | 435.52760    | 369.045           | 12.03      | 0.00                 | 0                | 0              |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 18.63  | Put        |           |           | 733.82760    | 878.245           | 12.03      | 0.00                 | 0                | 4,697          |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 19.09  | Call       |           |           | 314.51030    | 266.561           | 12.86      | 0.00                 | 0                | 0              |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 19.09  | Put        |           |           | 1,072.81030  | 1,235.761         | 12.86      | 0.00                 | 0                | 0              |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 19.10  | Call       |           |           | 312.34510    | 264.648           | 12.87      | 0.00                 | 0                | 0              |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 18.22  | Call       |           |           | 591.67360    | 497.500           | 11.27      | 0.00                 | 0                | 0              |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 18.22  | Put        |           |           | 479.97360    | 596.700           | 11.27      | 0.00                 | 0                | 9,605          |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 18.50  | Call       |           |           | 478.52820    | 405.328           | 11.79      | 0.00                 | 0                | 0              |
| £ / R                     | On | 16/03/2015 | Foreign Exchange Option | 19.29  | Call       |           |           | 409.29080    | 357.556           | 13.22      | 0.00                 | 0                | 0              |
| £ / R                     | On | 16/03/2015 | Foreign Exchange Option | 19.29  | Put        |           |           | 1,213.09080  | 1,372.656         | 13.22      | 0.00                 | 0                | 0              |
| £ / R                     | On | 16/03/2015 | Foreign Exchange Option | 19.30  | Call       |           |           | 407.00990    | 355.533           | 13.23      | 0.00                 | 0                | 0              |
| £ / R                     | On | 16/03/2015 | Foreign Exchange Option | 19.30  | Put        |           |           | 1,220.80990  | 1,380.633         | 13.23      | 0.00                 | 0                | 0              |
| £ / R                     | On | 16/03/2015 | Foreign Exchange Option | 19.31  | Call       |           |           | 404.74420    | 353.523           | 13.25      | 0.00                 | 0                | 0              |
| £ / R                     | On | 16/03/2015 | Foreign Exchange Option | 19.31  | Put        |           |           | 1,228.54420  | 1,388.623         | 13.25      | 0.00                 | 0                | 0              |
| £ / R                     | On | 12/06/2015 | Foreign Exchange Option | 18.85  | Put        |           |           | 888.59700    | 1,017.265         | 12.53      | 0.00                 | 0                | 0              |
| £ / R                     | On | 12/06/2015 | Foreign Exchange Option | 18.86  | Call       |           |           | 783.69680    | 699.963           | 12.55      | 0.00                 | 0                | 0              |
| £ / R                     | On | 12/06/2015 | Foreign Exchange Option | 18.86  | Put        |           |           | 894.99680    | 1,024.063         | 12.55      | 0.00                 | 0                | 0              |
| £ / R                     | On | 12/06/2015 | Foreign Exchange Option | 18.84  | Call       |           |           | 790.92300    | 706.392           | 12.52      | 0.00                 | 0                | 0              |
| £ / R                     | On | 12/06/2015 | Foreign Exchange Option | 18.84  | Put        |           |           | 882.22300    | 1,010.492         | 12.52      | 0.00                 | 0                | 0              |
| £ / R                     | On | 12/06/2015 | Foreign Exchange Option | 18.85  | Call       |           |           | 787.29700    | 703.165           | 12.53      | 0.00                 | 0                | 0              |
| <b>Total £ / R Option</b> |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>118,004</b> |
| <b>Total £ / R</b>        |    |            |                         |        |            |           |           |              |                   |            | <b>52,631,814.50</b> | <b>2,963</b>     | <b>189,610</b> |
| ¥ / R                     | On | 15/09/2014 | Foreign Exchange Future |        |            | 0.10386   |           | 0.10457      |                   |            | 0.00                 | 0                | 2,759          |

| Contract Details          |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value       | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| ¥ / R                     | On | 12/12/2014 | Foreign Exchange Future |        |            | 0.10550   |           | 0.10623      |                   |            | 0.00                | 0                | 17,859        |
| ¥ / R                     | On | 16/03/2015 | Foreign Exchange Future |        |            | 0.10736   |           | 0.10811      |                   |            | 0.00                | 0                | 50            |
| <b>Total ¥ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>20,668</b> |
| ¥ / R                     | On | 15/09/2014 | Foreign Exchange Option | 0.10   | Call       |           |           | 468.65400    | 402.526           | 10.30      | 0.00                | 0                | 0             |
| ¥ / R                     | On | 15/09/2014 | Foreign Exchange Option | 0.10   | Put        |           |           | 11.35400     | 16.926            | 10.30      | 0.00                | 0                | 0             |
| ¥ / R                     | On | 15/09/2014 | Foreign Exchange Option | 0.11   | Call       |           |           | 22.33320     | 15.670            | 13.57      | 0.00                | 0                | 0             |
| ¥ / R                     | On | 15/09/2014 | Foreign Exchange Option | 0.11   | Put        |           |           | 565.03320    | 630.070           | 13.57      | 0.00                | 0                | 0             |
| ¥ / R                     | On | 15/09/2014 | Foreign Exchange Option | 0.12   | Call       |           |           | 0.52680      | 0.398             | 17.00      | 0.00                | 0                | 0             |
| ¥ / R                     | On | 15/09/2014 | Foreign Exchange Option | 0.12   | Put        |           |           | 1,543.22680  | 1,614.798         | 17.00      | 0.00                | 0                | 0             |
| ¥ / R                     | On | 12/12/2014 | Foreign Exchange Option | 0.12   | Call       |           |           | 52.40700     | 46.851            | 16.85      | 0.00                | 0                | 0             |
| ¥ / R                     | On | 12/12/2014 | Foreign Exchange Option | 0.12   | Put        |           |           | 1,429.00700  | 1,496.551         | 16.85      | 0.00                | 0                | 0             |
| ¥ / R                     | On | 12/12/2014 | Foreign Exchange Option | 0.10   | Call       |           |           | 694.36390    | 633.585           | 11.67      | 0.00                | 0                | 0             |
| ¥ / R                     | On | 12/12/2014 | Foreign Exchange Option | 0.10   | Put        |           |           | 70.96390     | 83.285            | 11.67      | 0.00                | 0                | 0             |
| ¥ / R                     | On | 12/12/2014 | Foreign Exchange Option | 0.11   | Call       |           |           | 184.68240    | 165.957           | 13.95      | 0.00                | 0                | 0             |
| ¥ / R                     | On | 12/12/2014 | Foreign Exchange Option | 0.11   | Put        |           |           | 561.28240    | 615.657           | 13.95      | 0.00                | 0                | 0             |
| ¥ / R                     | On | 16/03/2015 | Foreign Exchange Option | 0.09   | Call       |           |           | 1,823.13000  | 1,747.569         | 12.37      | 0.00                | 0                | 0             |
| ¥ / R                     | On | 16/03/2015 | Foreign Exchange Option | 0.09   | Put        |           |           | 11.73000     | 11.469            | 12.37      | 0.00                | 0                | 0             |
| ¥ / R                     | On | 16/03/2015 | Foreign Exchange Option | 0.10   | Call       |           |           | 934.17650    | 872.533           | 12.66      | 0.00                | 0                | 0             |
| ¥ / R                     | On | 16/03/2015 | Foreign Exchange Option | 0.10   | Put        |           |           | 122.77650    | 136.433           | 12.66      | 0.00                | 0                | 0             |
| ¥ / R                     | On | 16/03/2015 | Foreign Exchange Option | 0.11   | Call       |           |           | 386.90630    | 357.999           | 14.39      | 0.00                | 0                | 0             |
| ¥ / R                     | On | 16/03/2015 | Foreign Exchange Option | 0.11   | Put        |           |           | 575.50630    | 621.899           | 14.39      | 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>20,668</b> |
| € / R                     | On | 15/09/2014 | Foreign Exchange Future |        |            | 14.22270  |           | 14.26860     |                   |            | 2,318,300.10        | 163              | 65,076        |
| € / R                     | On | 12/12/2014 | Foreign Exchange Future |        |            | 14.44450  |           | 14.49160     |                   |            | 866,670.00          | 60               | 13,794        |
| € / R                     | On | 16/03/2015 | Foreign Exchange Future |        |            | 14.69110  |           | 14.73980     |                   |            | 0.00                | 0                | 2,026         |
| € / R                     | On | 12/06/2015 | Foreign Exchange Future |        |            | 14.93070  |           | 14.98240     |                   |            | 0.00                | 0                | 150           |
| <b>Total € / R Future</b> |    |            |                         |        |            |           |           |              |                   |            | <b>3,184,970.10</b> | <b>223</b>       | <b>81,046</b> |
| € / R                     | On | 15/09/2014 | Foreign Exchange Option | 13.85  | Call       |           |           | 456.66120    | 415.105           | 9.89       | 0.00                | 0                | 0             |
| € / R                     | On | 15/09/2014 | Foreign Exchange Option | 13.85  | Put        |           |           | 38.06120     | 42.405            | 9.89       | 0.00                | 0                | 21,000        |
| € / R                     | On | 15/09/2014 | Foreign Exchange Option | 14.00  | Call       |           |           | 337.61040    | 298.997           | 9.70       | 0.00                | 0                | 0             |
| € / R                     | On | 15/09/2014 | Foreign Exchange Option | 16.34  | Put        |           |           | 2,072.33180  | 2,118.092         | 17.01      | 0.00                | 0                | 0             |
| € / R                     | On | 15/09/2014 | Foreign Exchange Option | 14.34  | Call       |           |           | 140.17180    | 116.944           | 9.87       | 0.00                | 0                | 0             |
| € / R                     | On | 15/09/2014 | Foreign Exchange Option | 14.34  | Put        |           |           | 211.57180    | 234.244           | 9.87       | 0.00                | 0                | 0             |
| € / R                     | On | 15/09/2014 | Foreign Exchange Option | 15.71  | Call       |           |           | 3.20870      | 2.595             | 14.56      | 0.00                | 0                | 49,000        |
| € / R                     | On | 15/09/2014 | Foreign Exchange Option | 15.71  | Put        |           |           | 1,444.60870  | 1,489.895         | 14.56      | 0.00                | 0                | 0             |
| € / R                     | On | 15/09/2014 | Foreign Exchange Option | 13.54  | Put        |           |           | 9.03060      | 10.121            | 10.27      | 0.00                | 0                | 21,000        |
| € / R                     | On | 15/09/2014 | Foreign Exchange Option | 14.30  | Call       |           |           | 155.97020    | 131.049           | 9.75       | 0.00                | 0                | 0             |
| € / R                     | On | 15/09/2014 | Foreign Exchange Option | 14.30  | Put        |           |           | 187.37020    | 208.349           | 9.75       | 0.00                | 0                | 650           |
| € / R                     | On | 15/09/2014 | Foreign Exchange Option | 14.33  | Call       |           |           | 143.98820    | 120.342           | 9.84       | 0.00                | 0                | 0             |
| € / R                     | On | 15/09/2014 | Foreign Exchange Option | 14.33  | Put        |           |           | 205.38820    | 227.642           | 9.84       | 0.00                | 0                | 800           |
| € / R                     | On | 15/09/2014 | Foreign Exchange Option | 16.34  | Call       |           |           | 0.93180      | 0.792             | 17.01      | 0.00                | 0                | 800           |

| Contract Details             |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value       | Contracts Traded | Open Interest  |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------------|------------------|----------------|
| € / R                        | On | 15/09/2014 | Foreign Exchange Option | 14.00  | Put        |           |           | 69.01040     | 76.297            | 9.70       | 0.00                | 0                | 13,000         |
| € / R                        | On | 15/09/2014 | Foreign Exchange Option | 14.35  | Call       |           |           | 136.44030    | 113.630           | 9.91       | 0.00                | 0                | 0              |
| € / R                        | On | 15/09/2014 | Foreign Exchange Option | 14.35  | Put        |           |           | 217.84030    | 240.930           | 9.91       | 0.00                | 0                | 0              |
| € / R                        | On | 15/09/2014 | Foreign Exchange Option | 14.36  | Call       |           |           | 132.79580    | 110.400           | 9.94       | 0.00                | 0                | 0              |
| € / R                        | On | 15/09/2014 | Foreign Exchange Option | 14.36  | Put        |           |           | 224.19580    | 247.700           | 9.94       | 0.00                | 0                | 0              |
| € / R                        | On | 15/09/2014 | Foreign Exchange Option | 13.54  | Call       |           |           | 737.63060    | 692.821           | 10.27      | 0.00                | 0                | 0              |
| € / R                        | On | 12/12/2014 | Foreign Exchange Option | 13.74  | Put        |           |           | 79.25260     | 83.689            | 9.88       | 0.00                | 0                | 650            |
| € / R                        | On | 12/12/2014 | Foreign Exchange Option | 16.30  | Put        |           |           | 1,855.32950  | 1,898.807         | 14.59      | 0.00                | 0                | 0              |
| € / R                        | On | 12/12/2014 | Foreign Exchange Option | 13.70  | Call       |           |           | 864.85850    | 821.929           | 9.95       | 0.00                | 0                | 0              |
| € / R                        | On | 12/12/2014 | Foreign Exchange Option | 13.70  | Put        |           |           | 73.25850     | 77.429            | 9.95       | 0.00                | 0                | 0              |
| € / R                        | On | 12/12/2014 | Foreign Exchange Option | 13.71  | Call       |           |           | 856.31890    | 813.454           | 9.93       | 0.00                | 0                | 0              |
| € / R                        | On | 12/12/2014 | Foreign Exchange Option | 13.71  | Put        |           |           | 74.71890     | 78.954            | 9.93       | 0.00                | 0                | 0              |
| € / R                        | On | 12/12/2014 | Foreign Exchange Option | 13.74  | Call       |           |           | 830.85260    | 788.189           | 9.88       | 0.00                | 0                | 0              |
| € / R                        | On | 12/12/2014 | Foreign Exchange Option | 13.50  | Call       |           |           | 1,040.49950  | 996.475           | 10.27      | 0.00                | 0                | 0              |
| € / R                        | On | 12/12/2014 | Foreign Exchange Option | 13.50  | Put        |           |           | 48.89950     | 51.975            | 10.27      | 0.00                | 0                | 1,737          |
| € / R                        | On | 12/12/2014 | Foreign Exchange Option | 13.69  | Call       |           |           | 873.42320    | 830.431           | 9.96       | 0.00                | 0                | 0              |
| € / R                        | On | 12/12/2014 | Foreign Exchange Option | 13.69  | Put        |           |           | 71.82320     | 75.931            | 9.96       | 0.00                | 0                | 0              |
| € / R                        | On | 12/12/2014 | Foreign Exchange Option | 16.30  | Call       |           |           | 46.92950     | 43.307            | 14.59      | 0.00                | 0                | 1,737          |
| € / R                        | On | 16/03/2015 | Foreign Exchange Option | 14.95  | Call       |           |           | 432.80390    | 412.631           | 11.73      | 0.00                | 0                | 0              |
| € / R                        | On | 16/03/2015 | Foreign Exchange Option | 14.95  | Put        |           |           | 643.00390    | 671.531           | 11.73      | 0.00                | 0                | 0              |
| € / R                        | On | 16/03/2015 | Foreign Exchange Option | 14.96  | Call       |           |           | 429.51060    | 409.483           | 11.75      | 0.00                | 0                | 0              |
| € / R                        | On | 16/03/2015 | Foreign Exchange Option | 14.96  | Put        |           |           | 649.71060    | 678.383           | 11.75      | 0.00                | 0                | 0              |
| € / R                        | On | 16/03/2015 | Foreign Exchange Option | 14.94  | Call       |           |           | 436.12480    | 415.805           | 11.71      | 0.00                | 0                | 0              |
| € / R                        | On | 16/03/2015 | Foreign Exchange Option | 14.94  | Put        |           |           | 636.32480    | 664.705           | 11.71      | 0.00                | 0                | 0              |
| € / R                        | On | 12/06/2015 | Foreign Exchange Option | 15.41  | Put        |           |           | 928.21290    | 960.017           | 12.60      | 0.00                | 0                | 0              |
| € / R                        | On | 12/06/2015 | Foreign Exchange Option | 15.39  | Call       |           |           | 506.40050    | 486.278           | 12.56      | 0.00                | 0                | 0              |
| € / R                        | On | 12/06/2015 | Foreign Exchange Option | 15.39  | Put        |           |           | 914.00050    | 945.578           | 12.56      | 0.00                | 0                | 0              |
| € / R                        | On | 12/06/2015 | Foreign Exchange Option | 15.40  | Call       |           |           | 503.49950    | 483.485           | 12.58      | 0.00                | 0                | 0              |
| € / R                        | On | 12/06/2015 | Foreign Exchange Option | 15.40  | Put        |           |           | 921.09950    | 952.785           | 12.58      | 0.00                | 0                | 0              |
| € / R                        | On | 12/06/2015 | Foreign Exchange Option | 15.41  | Call       |           |           | 500.61290    | 480.717           | 12.60      | 0.00                | 0                | 0              |
| <b>Total € / R Option</b>    |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>110,374</b> |
| <b>Total € / R</b>           |    |            |                         |        |            |           |           |              |                   |            | <b>3,184,970.10</b> | <b>223</b>       | <b>191,420</b> |
| AU\$ / R                     | On | 15/09/2014 | Foreign Exchange Future |        |            | 9.87070   |           | 9.88300      |                   |            | 0.00                | 0                | 12,990         |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Future |        |            | 9.95960   |           | 9.97270      |                   |            | 497,980.00          | 50               | 11,093         |
| AU\$ / R                     | On | 16/03/2015 | Foreign Exchange Future |        |            | 10.06070  |           | 10.07520     |                   |            | 0.00                | 0                | 702            |
| AU\$ / R                     | On | 12/06/2015 | Foreign Exchange Future |        |            | 10.15990  |           | 10.17580     |                   |            | 0.00                | 0                | 50             |
| <b>Total AU\$ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            | <b>497,980.00</b>   | <b>50</b>        | <b>24,835</b>  |
| AU\$ / R                     | On | 15/09/2014 | Foreign Exchange Option | 9.54   | Call       |           |           | 359.34370    | 348.055           | 9.77       | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 15/09/2014 | Foreign Exchange Option | 9.54   | Put        |           |           | 16.34370     | 17.355            | 9.77       | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 15/09/2014 | Foreign Exchange Option | 9.55   | Call       |           |           | 350.48520    | 339.184           | 9.74       | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 15/09/2014 | Foreign Exchange Option | 9.55   | Put        |           |           | 17.48520     | 18.484            | 9.74       | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 15/09/2014 | Foreign Exchange Option | 9.56   | Call       |           |           | 341.69250    | 330.377           | 9.72       | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 15/09/2014 | Foreign Exchange Option | 9.56   | Put        |           |           | 18.69250     | 19.677            | 9.72       | 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 |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 10.80  | Call       |           |           | 47.07340     | 44.899            | 12.20      | 0.00              | 0                | 201           |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 10.80  | Put        |           |           | 874.37340    | 885.299           | 12.20      | 0.00              | 0                | 0             |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 9.61   | Call       |           |           | 456.23380    | 443.014           | 10.08      | 0.00              | 0                | 0             |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 9.61   | Put        |           |           | 93.53380     | 93.414            | 10.08      | 0.00              | 0                | 0             |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 9.45   | Call       |           |           | 579.83830    | 565.763           | 10.09      | 0.00              | 0                | 0             |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 9.45   | Put        |           |           | 57.13830     | 56.163            | 10.09      | 0.00              | 0                | 201           |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 9.59   | Call       |           |           | 470.92890    | 457.570           | 10.09      | 0.00              | 0                | 0             |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 9.59   | Put        |           |           | 88.22890     | 87.970            | 10.09      | 0.00              | 0                | 0             |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 9.60   | Call       |           |           | 463.55370    | 450.262           | 10.08      | 0.00              | 0                | 0             |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 9.60   | Put        |           |           | 90.85370     | 90.662            | 10.08      | 0.00              | 0                | 0             |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 10.75  | Put        |           |           | 829.22490    | 839.944           | 12.08      | 0.00              | 0                | 0             |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 9.80   | Call       |           |           | 328.73860    | 317.286           | 10.08      | 0.00              | 0                | 0             |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 9.80   | Put        |           |           | 156.03860    | 157.686           | 10.08      | 0.00              | 0                | 201           |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 10.05  | Call       |           |           | 203.29980    | 194.932           | 10.33      | 0.00              | 0                | 201           |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 10.05  | Put        |           |           | 280.59980    | 285.332           | 10.33      | 0.00              | 0                | 0             |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 10.75  | Call       |           |           | 51.92490     | 49.544            | 12.08      | 0.00              | 0                | 201           |
| AU\$ / R                     | On | 16/03/2015 | Foreign Exchange Option | 10.00  | Call       |           |           | 372.84150    | 358.209           | 10.65      | 0.00              | 0                | 0             |
| AU\$ / R                     | On | 16/03/2015 | Foreign Exchange Option | 10.00  | Put        |           |           | 297.64150    | 297.509           | 10.65      | 0.00              | 0                | 0             |
| AU\$ / R                     | On | 16/03/2015 | Foreign Exchange Option | 10.01  | Call       |           |           | 367.78120    | 353.698           | 10.67      | 0.00              | 0                | 0             |
| AU\$ / R                     | On | 16/03/2015 | Foreign Exchange Option | 10.01  | Put        |           |           | 302.58120    | 302.998           | 10.67      | 0.00              | 0                | 0             |
| AU\$ / R                     | On | 16/03/2015 | Foreign Exchange Option | 9.99   | Call       |           |           | 377.95010    | 363.350           | 10.65      | 0.00              | 0                | 0             |
| AU\$ / R                     | On | 16/03/2015 | Foreign Exchange Option | 9.99   | Put        |           |           | 292.75010    | 292.650           | 10.65      | 0.00              | 0                | 0             |
| AU\$ / R                     | On | 12/06/2015 | Foreign Exchange Option | 10.26  | Put        |           |           | 468.58320    | 474.996           | 11.41      | 0.00              | 0                | 0             |
| AU\$ / R                     | On | 12/06/2015 | Foreign Exchange Option | 10.24  | Call       |           |           | 392.19170    | 382.508           | 11.37      | 0.00              | 0                | 0             |
| AU\$ / R                     | On | 12/06/2015 | Foreign Exchange Option | 10.24  | Put        |           |           | 456.39170    | 462.608           | 11.37      | 0.00              | 0                | 0             |
| AU\$ / R                     | On | 12/06/2015 | Foreign Exchange Option | 10.25  | Call       |           |           | 388.26900    | 378.683           | 11.39      | 0.00              | 0                | 0             |
| AU\$ / R                     | On | 12/06/2015 | Foreign Exchange Option | 10.25  | Put        |           |           | 462.46900    | 468.783           | 11.39      | 0.00              | 0                | 0             |
| AU\$ / R                     | On | 12/06/2015 | Foreign Exchange Option | 10.26  | Call       |           |           | 384.38320    | 374.896           | 11.41      | 0.00              | 0                | 0             |
| <b>Total AU\$ / R Option</b> |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>       | <b>0</b>         | <b>1,005</b>  |
| <b>Total AU\$ / R</b>        |    |            |                         |        |            |           |           |              |                   |            | <b>497,980.00</b> | <b>50</b>        | <b>25,840</b> |
| CAD/ R                       | On | 15/09/2014 | Foreign Exchange Future |        |            | 9.72660   |           | 9.76080      |                   |            | 0.00              | 0                | 100           |
| CAD/ R                       | On | 12/12/2014 | Foreign Exchange Future |        |            | 9.85370   |           | 9.88840      |                   |            | 0.00              | 0                | 0             |
| <b>Total CAD/ R Future</b>   |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>       | <b>0</b>         | <b>100</b>    |
| CAD/ R                       | On | 15/09/2014 | Foreign Exchange Option | 9.99   | Call       |           |           | 39.85780     | 31.682            | 10.16      | 0.00              | 0                | 0             |
| CAD/ R                       | On | 15/09/2014 | Foreign Exchange Option | 9.99   | Put        |           |           | 269.05780    | 295.082           | 10.16      | 0.00              | 0                | 0             |
| CAD/ R                       | On | 15/09/2014 | Foreign Exchange Option | 10.00  | Call       |           |           | 37.99990     | 30.128            | 10.20      | 0.00              | 0                | 0             |
| CAD/ R                       | On | 15/09/2014 | Foreign Exchange Option | 10.00  | Put        |           |           | 277.19990    | 303.528           | 10.20      | 0.00              | 0                | 0             |
| CAD/ R                       | On | 15/09/2014 | Foreign Exchange Option | 10.01  | Call       |           |           | 36.22110     | 28.644            | 10.23      | 0.00              | 0                | 0             |
| CAD/ R                       | On | 15/09/2014 | Foreign Exchange Option | 10.01  | Put        |           |           | 285.42110    | 312.044           | 10.23      | 0.00              | 0                | 0             |
| CAD/ R                       | On | 12/12/2014 | Foreign Exchange Option | 10.01  | Put        |           |           | 308.10500    | 327.555           | 10.58      | 0.00              | 0                | 0             |
| CAD/ R                       | On | 12/12/2014 | Foreign Exchange Option | 9.99   | Call       |           |           | 193.40800    | 177.695           | 10.52      | 0.00              | 0                | 0             |
| CAD/ R                       | On | 12/12/2014 | Foreign Exchange Option | 9.99   | Put        |           |           | 295.00800    | 313.995           | 10.52      | 0.00              | 0                | 0             |
| CAD/ R                       | On | 12/12/2014 | Foreign Exchange Option | 10.00  | Call       |           |           | 189.92620    | 174.447           | 10.55      | 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 |
|-----------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| CAD/ R                            | On | 12/12/2014 | Foreign Exchange Option | 10.00  | Put        |           |           | 301.52620    | 320.747           | 10.55      | 0.00          | 0                | 0             |
| CAD/ R                            | On | 12/12/2014 | Foreign Exchange Option | 10.01  | Call       |           |           | 186.50500    | 171.255           | 10.58      | 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 |        |            | 2.85660   |           | -8.70420     |                   |            | 0.00          | 0                | 1,942         |
| <b>Total CF CANDO CAFD Future</b> |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>1,942</b>  |
| <b>Total CF CANDO CAFD</b>        |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>1,942</b>  |
| CF CANDCO                         | n  | 12/12/2014 | Foreign Exchange Future |        |            | 607.13400 |           | 649.76230    |                   |            | 0.00          | 0                | 26,600        |
| <b>Total CF CANDO CAFD Future</b> |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>26,600</b> |
| <b>Total CF CANDO CAFD</b>        |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>26,600</b> |
| CF CANDCO                         | n  | 12/12/2014 | Foreign Exchange Future |        |            | 690.29050 |           | 734.79140    |                   |            | 0.00          | 0                | 2,913         |
| <b>Total CF CANDO CAFH Future</b> |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>2,913</b>  |
| <b>Total CF CANDO CAFH</b>        |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>2,913</b>  |
| CF CANDCO                         | n  | 12/12/2014 | Foreign Exchange Future |        |            | 165.51230 |           | -148.23800   |                   |            | 0.00          | 0                | 4,362         |
| <b>Total CF CANDO CAFJ Future</b> |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>4,362</b>  |
| <b>Total CF CANDO CAFJ</b>        |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>4,362</b>  |
| CF CANDCO                         | n  | 12/12/2014 | Foreign Exchange Future |        |            | 542.82450 |           | 584.07940    |                   |            | 0.00          | 0                | 1,871         |
| <b>Total CF CANDO CAFK Future</b> |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>1,871</b>  |
| <b>Total CF CANDO CAFK</b>        |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>1,871</b>  |
| CF CANDCO                         | n  | 15/09/2014 | Foreign Exchange Future |        |            | 31.66990  |           | 41.89130     |                   |            | 0.00          | 0                | 5,000         |
| <b>Total CF CANDO CAFM Future</b> |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>5,000</b>  |
| <b>Total CF CANDO CAFM</b>        |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>5,000</b>  |
| CF CANDCO                         | n  | 02/09/2014 | Foreign Exchange Future |        |            | 28.64710  |           | 37.02340     |                   |            | 0.00          | 0                | 6,000         |
| <b>Total CF CANDO CAFX Future</b> |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>6,000</b>  |
| <b>Total CF CANDO CAFX</b>        |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>6,000</b>  |
| CHF / R                           | On | 15/09/2014 | Foreign Exchange Future |        |            | 11.72290  |           | 11.76600     |                   |            | 0.00          | 0                | 3             |
| CHF / R                           | On | 12/12/2014 | Foreign Exchange Future |        |            | 11.90900  |           | 11.95230     |                   |            | 0.00          | 0                | 2,521         |
| CHF / R                           | On | 16/03/2015 | Foreign Exchange Future |        |            | 12.11840  |           | 12.16380     |                   |            | 0.00          | 0                | 175           |

| Contract Details            |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| <b>Total CHF / R Future</b> |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>2,699</b>  |
| CHF / R                     | On | 15/09/2014 | Foreign Exchange Option | 12.99  | Call       |           |           | 4.68660      | 3.744             | 16.16      | 0.00          | 0                | 0             |
| CHF / R                     | On | 15/09/2014 | Foreign Exchange Option | 12.99  | Put        |           |           | 1,228.68660  | 1,270.844         | 16.16      | 0.00          | 0                | 0             |
| CHF / R                     | On | 15/09/2014 | Foreign Exchange Option | 13.00  | Call       |           |           | 4.57820      | 3.659             | 16.21      | 0.00          | 0                | 0             |
| CHF / R                     | On | 15/09/2014 | Foreign Exchange Option | 13.00  | Put        |           |           | 1,238.57820  | 1,280.759         | 16.21      | 0.00          | 0                | 0             |
| CHF / R                     | On | 15/09/2014 | Foreign Exchange Option | 13.01  | Call       |           |           | 4.47250      | 3.575             | 16.25      | 0.00          | 0                | 0             |
| CHF / R                     | On | 15/09/2014 | Foreign Exchange Option | 13.01  | Put        |           |           | 1,248.47250  | 1,290.675         | 16.25      | 0.00          | 0                | 0             |
| CHF / R                     | On | 12/12/2014 | Foreign Exchange Option | 12.24  | Call       |           |           | 210.42950    | 195.623           | 12.10      | 0.00          | 0                | 0             |
| CHF / R                     | On | 12/12/2014 | Foreign Exchange Option | 12.24  | Put        |           |           | 498.12950    | 526.623           | 12.10      | 0.00          | 0                | 0             |
| CHF / R                     | On | 12/12/2014 | Foreign Exchange Option | 12.25  | Call       |           |           | 207.65300    | 193.028           | 12.13      | 0.00          | 0                | 0             |
| CHF / R                     | On | 12/12/2014 | Foreign Exchange Option | 12.25  | Put        |           |           | 505.35300    | 534.028           | 12.13      | 0.00          | 0                | 0             |
| CHF / R                     | On | 12/12/2014 | Foreign Exchange Option | 12.26  | Call       |           |           | 204.91210    | 190.470           | 12.16      | 0.00          | 0                | 0             |
| CHF / R                     | On | 12/12/2014 | Foreign Exchange Option | 12.26  | Put        |           |           | 512.61210    | 541.470           | 12.16      | 0.00          | 0                | 0             |
| CHF / R                     | On | 16/03/2015 | Foreign Exchange Option | 12.99  | Call       |           |           | 217.53510    | 205.774           | 13.85      | 0.00          | 0                | 0             |
| CHF / R                     | On | 16/03/2015 | Foreign Exchange Option | 12.99  | Put        |           |           | 1,043.73510  | 1,077.374         | 13.85      | 0.00          | 0                | 0             |
| CHF / R                     | On | 16/03/2015 | Foreign Exchange Option | 13.00  | Call       |           |           | 215.75360    | 204.090           | 13.87      | 0.00          | 0                | 0             |
| CHF / R                     | On | 16/03/2015 | Foreign Exchange Option | 13.00  | Put        |           |           | 1,051.95360  | 1,085.690         | 13.87      | 0.00          | 0                | 0             |
| CHF / R                     | On | 16/03/2015 | Foreign Exchange Option | 13.01  | Call       |           |           | 213.98650    | 202.420           | 13.89      | 0.00          | 0                | 0             |
| CHF / R                     | On | 16/03/2015 | Foreign Exchange Option | 13.01  | Put        |           |           | 1,060.18650  | 1,094.019         | 13.89      | 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>2,699</b>  |
| CNH / R                     | On | 15/09/2014 | Foreign Exchange Future |        |            | 1.72190   |           | 1.72960      |                   |            | 0.00          | 0                | 0             |
| CNH / R                     | On | 12/12/2014 | Foreign Exchange Future |        |            | 1.73830   |           | 1.74620      |                   |            | 0.00          | 0                | 0             |
| <b>Total CNH / R Future</b> |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| CNH / R                     | On | 15/09/2014 | Foreign Exchange Option | 2.01   | Call       |           |           | 0.58700      | 0.507             | 17.65      | 0.00          | 0                | 0             |
| CNH / R                     | On | 15/09/2014 | Foreign Exchange Option | 2.01   | Put        |           |           | 2,804.58700  | 2,881.507         | 17.65      | 0.00          | 0                | 0             |
| CNH / R                     | On | 15/09/2014 | Foreign Exchange Option | 1.99   | Call       |           |           | 0.75670      | 0.655             | 17.02      | 0.00          | 0                | 0             |
| CNH / R                     | On | 15/09/2014 | Foreign Exchange Option | 1.99   | Put        |           |           | 2,604.75670  | 2,681.655         | 17.02      | 0.00          | 0                | 0             |
| CNH / R                     | On | 15/09/2014 | Foreign Exchange Option | 2.00   | Call       |           |           | 0.66470      | 0.575             | 17.33      | 0.00          | 0                | 0             |
| CNH / R                     | On | 15/09/2014 | Foreign Exchange Option | 2.00   | Put        |           |           | 2,704.66470  | 2,781.575         | 17.33      | 0.00          | 0                | 0             |
| CNH / R                     | On | 12/12/2014 | Foreign Exchange Option | 1.76   | Put        |           |           | 506.02400    | 549.801           | 10.77      | 0.00          | 0                | 0             |
| CNH / R                     | On | 12/12/2014 | Foreign Exchange Option | 1.74   | Call       |           |           | 453.41310    | 411.656           | 10.52      | 0.00          | 0                | 0             |
| CNH / R                     | On | 12/12/2014 | Foreign Exchange Option | 1.74   | Put        |           |           | 391.41310    | 428.656           | 10.52      | 0.00          | 0                | 0             |
| CNH / R                     | On | 12/12/2014 | Foreign Exchange Option | 1.75   | Call       |           |           | 406.14770    | 367.963           | 10.58      | 0.00          | 0                | 0             |
| CNH / R                     | On | 12/12/2014 | Foreign Exchange Option | 1.75   | Put        |           |           | 444.14770    | 484.963           | 10.58      | 0.00          | 0                | 0             |
| CNH / R                     | On | 12/12/2014 | Foreign Exchange Option | 1.76   | Call       |           |           | 368.02400    | 332.801           | 10.77      | 0.00          | 0                | 0             |
| <b>Total CNH / R Option</b> |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total CNH / R</b>        |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| QUANTO €                    | On | 15/09/2014 | Foreign Exchange Future |        |            | 1.33810   |           | 1.33540      |                   |            | 0.00          | 0                | 100           |

| Contract Details                              | Strike | Call / Put | MTM Yield    | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value         | Contracts Traded | Open Interest    |
|---|--------|------------|--------------|-----------|--------------|-------------------|------------|-----------------------|------------------|------------------|
| QUANTO €On 12/12/2014 Foreign Exchange Future |        |            | 1.33870      |           | 1.33590      |                   |            | 0.00                  | 0                | 0                |
| <b>Total QUANTO € / \$ Future</b>             |        |            |              |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>100</b>       |
| <b>Total QUANTO € / \$</b>                    |        |            |              |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>100</b>       |
| RAIN On 15/09/2014 Foreign Exchange Future    |        |            | 20,739.23000 |           | 20,841.87000 |                   |            | 0.00                  | 0                | 0                |
| <b>Total RAIN Future</b>                      |        |            |              |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>         |
| <b>Total RAIN</b>                             |        |            |              |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>         |
| TRY / R On 15/09/2014 Foreign Exchange Future |        |            | 4.89590      |           | 4.90990      |                   |            | 0.00                  | 0                | 0                |
| TRY / R On 12/12/2014 Foreign Exchange Future |        |            | 4.87270      |           | 4.88530      |                   |            | 0.00                  | 0                | 0                |
| <b>Total TRY / R Future</b>                   |        |            |              |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>         |
| TRY / R On 15/09/2014 Foreign Exchange Option | 4.74   | Call       |              |           | 172.23380    | 159.463           | 7.44       | 0.00                  | 0                | 0                |
| TRY / R On 15/09/2014 Foreign Exchange Option | 4.74   | Put        |              |           | 2.33380      | 3.563             | 7.44       | 0.00                  | 0                | 0                |
| TRY / R On 15/09/2014 Foreign Exchange Option | 4.75   | Call       |              |           | 162.58430    | 149.996           | 7.31       | 0.00                  | 0                | 0                |
| TRY / R On 15/09/2014 Foreign Exchange Option | 4.75   | Put        |              |           | 2.68430      | 4.096             | 7.31       | 0.00                  | 0                | 0                |
| TRY / R On 15/09/2014 Foreign Exchange Option | 4.76   | Call       |              |           | 152.99230    | 140.613           | 7.18       | 0.00                  | 0                | 0                |
| TRY / R On 15/09/2014 Foreign Exchange Option | 4.76   | Put        |              |           | 3.09230      | 4.713             | 7.18       | 0.00                  | 0                | 0                |
| TRY / R On 12/12/2014 Foreign Exchange Option | 4.98   | Call       |              |           | 54.48480     | 52.038            | 8.51       | 0.00                  | 0                | 0                |
| TRY / R On 12/12/2014 Foreign Exchange Option | 4.98   | Put        |              |           | 149.18480    | 159.338           | 8.51       | 0.00                  | 0                | 0                |
| TRY / R On 12/12/2014 Foreign Exchange Option | 4.99   | Call       |              |           | 51.66870     | 49.258            | 8.55       | 0.00                  | 0                | 0                |
| TRY / R On 12/12/2014 Foreign Exchange Option | 4.99   | Put        |              |           | 156.36870    | 166.558           | 8.55       | 0.00                  | 0                | 0                |
| TRY / R On 12/12/2014 Foreign Exchange Option | 5.00   | Call       |              |           | 48.98580     | 46.607            | 8.58       | 0.00                  | 0                | 0                |
| TRY / R On 12/12/2014 Foreign Exchange Option | 5.00   | Put        |              |           | 163.68580    | 173.907           | 8.58       | 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>         |
| <b>Total Futures</b>                          |        |            |              |           |              |                   |            | <b>439 233 005.60</b> | <b>39,021</b>    | <b>1,131,275</b> |
| <b>Total Options</b>                          |        |            |              |           |              |                   |            | <b>15 228 190.58</b>  | <b>77,280</b>    | <b>2,156,219</b> |
| <b>Grand Total:</b>                           |        |            |              |           |              |                   |            | <b>454,461,196.18</b> | <b>116,301</b>   | <b>3,287,494</b> |