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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/09/2014

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------|-------------------|------------|----------------|------------------|---------------|
| \$ / R On 08/09/2014 Foreign Exchange Future | | | 10.69490 | | 10.73990 | | | 0.00 | 0 | 0 |
| \$ / R On 15/09/2014 Foreign Exchange Future | | | 10.70690 | | 10.75190 | | | 243,196,526.60 | 22,714 | 633,473 |
| \$ / R On 19/09/2014 Foreign Exchange Future | | | 10.71390 | | 10.75890 | | | 0.00 | 0 | 0 |
| \$ / R On 22/09/2014 Foreign Exchange Future | | | 10.71910 | | 10.76420 | | | 0.00 | 0 | 0 |
| \$ / R On 26/09/2014 Foreign Exchange Future | | | 10.72600 | | 10.77120 | | | 0.00 | 0 | 1,500 |
| \$ / R On 29/09/2014 Foreign Exchange Future | | | 10.73120 | | 10.77640 | | | 0.00 | 0 | 0 |
| \$ / R On 30/09/2014 Foreign Exchange Future | | | 10.73300 | | 10.77820 | | | 0.00 | 0 | 1,748 |
| \$ / R On 08/10/2014 Foreign Exchange Future | | | 10.74700 | | 10.79230 | | | 0.00 | 0 | 0 |
| \$ / R On 29/10/2014 Foreign Exchange Future | | | 10.78470 | | 10.83040 | | | 0.00 | 0 | 668 |
| \$ / R On 04/11/2014 Foreign Exchange Future | | | 10.79550 | | 10.84130 | | | 0.00 | 0 | 0 |
| \$ / R On 05/11/2014 Foreign Exchange Future | | | 10.79730 | | 10.84310 | | | 0.00 | 0 | 0 |
| \$ / R On 25/11/2014 Foreign Exchange Future | | | 10.83440 | | 10.88020 | | | 0.00 | 0 | 0 |
| \$ / R On 28/11/2014 Foreign Exchange Future | | | 10.84000 | | 10.88570 | | | 0.00 | 0 | 0 |
| \$ / R On 10/12/2014 Foreign Exchange Future | | | 10.86260 | | 10.90860 | | | 0.00 | 0 | 800 |
| \$ / R On 11/12/2014 Foreign Exchange Future | | | 10.86460 | | 10.91050 | | | 0.00 | 0 | 4,000 |
| \$ / R On 12/12/2014 Foreign Exchange Future | | | 10.86650 | | 10.91250 | | | 22,298,058.00 | 2,052 | 157,156 |
| \$ / R On 15/12/2014 Foreign Exchange Future | | | 10.87230 | | 10.91830 | | | 0.00 | 0 | 0 |
| \$ / R On 23/12/2014 Foreign Exchange Future | | | 10.88780 | | 10.93400 | | | 0.00 | 0 | 0 |
| \$ / R On 28/01/2015 Foreign Exchange Future | | | 10.95760 | | 11.00420 | | | 0.00 | 0 | 1,245 |
| \$ / R On 25/02/2015 Foreign Exchange Future | | | 11.01180 | | 11.05890 | | | 0.00 | 0 | 0 |
| \$ / R On 26/02/2015 Foreign Exchange Future | | | 11.01370 | | 11.06090 | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| \$ / R | On | 16/03/2015 | Foreign Exchange Future | | | 11.04870 | | 11.09610 | | | 2,320,227.00 | 210 | 40,112 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Future | | | 11.07000 | | 11.11770 | | | 0.00 | 0 | 0 |
| \$ / R | On | 28/04/2015 | Foreign Exchange Future | | | 11.13210 | | 11.18050 | | | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Future | | | 11.18840 | | 11.23740 | | | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Future | | | 11.21980 | | 11.26920 | | | 0.00 | 0 | 20,648 |
| \$ / R | On | 26/06/2015 | Foreign Exchange Future | | | 11.24770 | | 11.29760 | | | 0.00 | 0 | 1,386 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Future | | | 11.31330 | | 11.36430 | | | 0.00 | 0 | 0 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Future | | | 11.37100 | | 11.42300 | | | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Future | | | 11.40800 | | 11.46070 | | | 0.00 | 0 | 360 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Future | | | 11.43850 | | 11.49080 | | | 0.00 | 0 | 0 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Future | | | 11.50380 | | 11.55530 | | | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Future | | | 11.56470 | | 11.61550 | | | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Future | | | 11.59960 | | 11.65000 | | | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Future | | | 11.62140 | | 11.67150 | | | 0.00 | 0 | 0 |
| Total \$ / R Future | | | | | | | | | | | 267,814,811.60 | 24,976 | 863,096 |
| \$ / R | On | 08/09/2014 | Foreign Exchange Option | 10.74 | Call | | | 51.33200 | 25.044 | 8.79 | 0.00 | 0 | 250 |
| \$ / R | On | 08/09/2014 | Foreign Exchange Option | 10.74 | Put | | | 51.43200 | 70.144 | 8.79 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 13.15 | Call | | | 0.02690 | 0.042 | 32.47 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 13.15 | Put | | | 2,398.12690 | 2,443.142 | 32.47 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 7.90 | Call | | | 2,851.90000 | 2,806.900 | 12.50 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 7.90 | Put | | | 0.00000 | 0.000 | 12.50 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 12.44 | Call | | | 0.02440 | 0.024 | 23.38 | 0.00 | 0 | 15,296 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 12.44 | Put | | | 1,688.12440 | 1,733.124 | 23.38 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 8.40 | Call | | | 2,351.90000 | 2,306.900 | 12.50 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 8.40 | Put | | | 0.00000 | 0.000 | 12.50 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 8.80 | Call | | | 1,951.90000 | 1,906.900 | 13.30 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 8.80 | Put | | | 0.00000 | 0.000 | 13.30 | 0.00 | 0 | 920 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 12.27 | Call | | | 0.04190 | 0.038 | 22.04 | 0.00 | 0 | 10,000 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 12.27 | Put | | | 1,518.14190 | 1,563.138 | 22.04 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 13.60 | Call | | | 0.12560 | 0.169 | 41.26 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 13.60 | Put | | | 2,848.22560 | 2,893.269 | 41.26 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 14.00 | Call | | | 0.31700 | 0.243 | 47.13 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 14.00 | Put | | | 3,248.41700 | 3,293.343 | 47.13 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 11.85 | Call | | | 0.21210 | 0.153 | 18.73 | 0.00 | 0 | 10,850 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 11.85 | Put | | | 1,098.31210 | 1,143.253 | 18.73 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 12.60 | Call | | | 0.01540 | 0.017 | 24.64 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 12.60 | Put | | | 1,848.11540 | 1,893.117 | 24.64 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 12.75 | Call | | | 0.01050 | 0.012 | 25.82 | 0.00 | 0 | 16,275 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 12.75 | Put | | | 1,998.11050 | 2,043.112 | 25.82 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 11.50 | Call | | | 0.79910 | 0.550 | 15.51 | 0.00 | 0 | 37,800 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 11.50 | Put | | | 748.89910 | 793.650 | 15.51 | 0.00 | 0 | 600 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 12.35 | Call | | | 0.03220 | 0.031 | 22.67 | 0.00 | 0 | 23,934 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 12.35 | Put | | | 1,598.13220 | 1,643.131 | 22.67 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 12.39 | Call | | | 0.02840 | 0.028 | 22.98 | 0.00 | 0 | 2,870 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 12.39 | Put | | | 1,638.12840 | 1,683.128 | 22.98 | 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 | 11.40 | Call | | | 1.27420 | 0.841 | 14.54 | 0.00 | 0 | 3,300 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 11.40 | Put | | | 649.37420 | 693.941 | 14.54 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 12.00 | Call | | | 0.11320 | 0.088 | 19.91 | 0.00 | 0 | 35,500 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 12.00 | Put | | | 1,248.21320 | 1,293.189 | 19.91 | 0.00 | 0 | 397 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 12.10 | Call | | | 0.07680 | 0.063 | 20.70 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 12.10 | Put | | | 1,348.17680 | 1,393.164 | 20.70 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 11.11 | Call | | | 7.46860 | 4.277 | 11.96 | 0.00 | 0 | 14,500 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 11.11 | Put | | | 365.56860 | 407.377 | 11.96 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 11.51 | Call | | | 0.76450 | 0.529 | 15.61 | 0.00 | 0 | 250 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 11.51 | Put | | | 758.86450 | 803.629 | 15.61 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 11.60 | Call | | | 0.52230 | 0.376 | 16.48 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 11.60 | Put | | | 848.62230 | 893.476 | 16.48 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.95 | Call | | | 21.86270 | 12.788 | 10.68 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.95 | Put | | | 219.96270 | 255.888 | 10.68 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 11.47 | Call | | | 0.91510 | 0.622 | 15.22 | 0.00 | 0 | 3,350 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 11.47 | Put | | | 719.01510 | 763.722 | 15.22 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 11.49 | Call | | | 0.83570 | 0.573 | 15.41 | 0.00 | 0 | 3,350 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 11.49 | Put | | | 738.93570 | 783.673 | 15.41 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.89 | Call | | | 32.41200 | 19.468 | 10.20 | 0.00 | 0 | 3,000 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.89 | Put | | | 170.51200 | 202.568 | 10.20 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 11.25 | Call | | | 2.94010 | 1.743 | 13.07 | 0.00 | 0 | 100 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 11.25 | Put | | | 501.04010 | 544.843 | 13.07 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 11.35 | Call | | | 1.63530 | 1.059 | 14.05 | 0.00 | 0 | 4,700 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 11.35 | Put | | | 599.73530 | 644.159 | 14.05 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.83 | Call | | | 47.50640 | 29.593 | 9.73 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.83 | Put | | | 125.60640 | 152.693 | 9.73 | 0.00 | 0 | 6,500 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 11.00 | Call | | | 15.66070 | 9.031 | 11.08 | 0.00 | 0 | 20,000 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 11.00 | Put | | | 263.76070 | 302.131 | 11.08 | 0.00 | 0 | 402 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 11.10 | Call | | | 7.98860 | 4.572 | 11.88 | 0.00 | 0 | 1,550 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 11.10 | Put | | | 356.08860 | 397.672 | 11.88 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.75 | Call | | | 77.04250 | 51.067 | 9.09 | 0.00 | 0 | 1,050 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.75 | Put | | | 75.14250 | 94.167 | 9.09 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.90 | Call | | | 30.37350 | 18.150 | 10.28 | 0.00 | 0 | 1,000 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.90 | Put | | | 178.47350 | 211.250 | 10.28 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.93 | Call | | | 24.95350 | 14.709 | 10.52 | 0.00 | 0 | 7,700 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.93 | Put | | | 203.05350 | 237.809 | 10.52 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.67 | Call | | | 127.43810 | 89.050 | 8.93 | 0.00 | 0 | 5,000 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.67 | Put | | | 45.53810 | 52.150 | 8.93 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.84 | Call | | | 44.61800 | 27.607 | 9.81 | 0.00 | 0 | 5,000 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.84 | Put | | | 132.71800 | 160.707 | 9.81 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.87 | Call | | | 36.87280 | 22.394 | 10.05 | 0.00 | 0 | 1,000 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.87 | Put | | | 154.97280 | 185.494 | 10.05 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.60 | Call | | | 180.29820 | 138.659 | 9.49 | 0.00 | 0 | 600 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.60 | Put | | | 28.39820 | 31.759 | 9.49 | 0.00 | 0 | 9,000 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.80 | Call | | | 57.18160 | 36.400 | 9.49 | 0.00 | 0 | 2,000 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.80 | Put | | | 105.28160 | 129.500 | 9.49 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.82 | Call | | | 50.55890 | 31.715 | 9.65 | 0.00 | 0 | 2,000 |

| 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 | 10.82 | Put | | | 118.65890 | 144.815 | 9.65 | 0.00 | 0 | 9,000 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.56 | Call | | | 213.32940 | 170.565 | 9.81 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.56 | Put | | | 21.42940 | 23.665 | 9.81 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.71 | Call | | | 100.73140 | 66.392 | 8.77 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.71 | Put | | | 58.83140 | 69.492 | 8.77 | 0.00 | 0 | 20,159 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.73 | Call | | | 88.48840 | 58.292 | 8.93 | 0.00 | 0 | 18,000 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.73 | Put | | | 66.58840 | 81.392 | 8.93 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.51 | Call | | | 256.82310 | 213.158 | 10.21 | 0.00 | 0 | 5,000 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.51 | Put | | | 14.92310 | 16.258 | 10.21 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.62 | Call | | | 164.49210 | 123.595 | 9.33 | 0.00 | 0 | 3,000 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.62 | Put | | | 32.59210 | 36.695 | 9.33 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.65 | Call | | | 141.80720 | 102.292 | 9.09 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.65 | Put | | | 39.90720 | 45.392 | 9.09 | 0.00 | 0 | 52,500 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.40 | Call | | | 358.43360 | 313.900 | 11.08 | 0.00 | 0 | 2,000 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.40 | Put | | | 6.53360 | 7.000 | 11.08 | 0.00 | 0 | 900 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.57 | Call | | | 204.90830 | 162.385 | 9.73 | 0.00 | 0 | 5,000 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.57 | Put | | | 23.00830 | 25.486 | 9.73 | 0.00 | 0 | 4,000 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.59 | Call | | | 188.38690 | 146.426 | 9.57 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.59 | Put | | | 26.48690 | 29.526 | 9.57 | 0.00 | 0 | 20,000 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.30 | Call | | | 454.91080 | 410.140 | 11.88 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.30 | Put | | | 3.01080 | 3.240 | 11.88 | 0.00 | 0 | 7,700 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.52 | Call | | | 247.95570 | 204.435 | 10.13 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.52 | Put | | | 16.05570 | 17.535 | 10.13 | 0.00 | 0 | 4,700 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.55 | Call | | | 221.84950 | 178.866 | 9.89 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.55 | Put | | | 19.94950 | 21.966 | 9.89 | 0.00 | 0 | 10,000 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.23 | Call | | | 523.63680 | 478.797 | 12.44 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.23 | Put | | | 1.73680 | 1.897 | 12.44 | 0.00 | 0 | 27,284 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.48 | Call | | | 283.85660 | 239.840 | 10.44 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.48 | Put | | | 11.95660 | 12.940 | 10.44 | 0.00 | 0 | 4,000 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.50 | Call | | | 265.76490 | 221.970 | 10.28 | 0.00 | 0 | 6,500 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.50 | Put | | | 13.86490 | 15.070 | 10.28 | 0.00 | 0 | 13,300 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.19 | Call | | | 563.15870 | 518.301 | 12.76 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.19 | Put | | | 1.25870 | 1.401 | 12.76 | 0.00 | 0 | 6,220 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.31 | Call | | | 445.15550 | 400.398 | 11.80 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.31 | Put | | | 3.25550 | 3.498 | 11.80 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.38 | Call | | | 377.50370 | 332.899 | 11.24 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.38 | Put | | | 5.60370 | 5.999 | 11.24 | 0.00 | 0 | 250 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 9.90 | Call | | | 851.99860 | 807.015 | 14.55 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 9.90 | Put | | | 0.09860 | 0.115 | 14.55 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.25 | Call | | | 503.93330 | 459.109 | 12.28 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.25 | Put | | | 2.03330 | 2.209 | 12.28 | 0.00 | 0 | 10,900 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.29 | Call | | | 464.68400 | 419.900 | 11.96 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.29 | Put | | | 2.78400 | 3.000 | 11.96 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 9.30 | Call | | | 1,451.90000 | 1,406.900 | 14.90 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 9.30 | Put | | | 0.00000 | 0.000 | 14.90 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.20 | Call | | | 553.27050 | 508.411 | 12.68 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.20 | Put | | | 1.37050 | 1.511 | 12.68 | 0.00 | 0 | 48,650 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.21 | Call | | | 543.38310 | 498.530 | 12.60 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.21 | Put | | | 1.48310 | 1.630 | 12.60 | 0.00 | 0 | 15,296 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 8.88 | Call | | | 1,871.90000 | 1,826.900 | 13.55 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 8.88 | Put | | | 0.00000 | 0.000 | 13.55 | 0.00 | 0 | 26,804 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.00 | Call | | | 752.14040 | 707.179 | 13.96 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.00 | Put | | | 0.24040 | 0.279 | 13.96 | 0.00 | 0 | 72,800 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.10 | Call | | | 652.47890 | 607.572 | 13.37 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 10.10 | Put | | | 0.57890 | 0.672 | 13.37 | 0.00 | 0 | 600 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 9.00 | Call | | | 1,751.90000 | 1,706.900 | 13.94 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 9.00 | Put | | | 0.00000 | 0.000 | 13.94 | 0.00 | 0 | 35,000 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 9.60 | Call | | | 1,151.90270 | 1,106.905 | 15.86 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 9.60 | Put | | | 0.00270 | 0.005 | 15.86 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 9.78 | Call | | | 971.93350 | 926.940 | 15.26 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 9.78 | Put | | | 0.03350 | 0.040 | 15.26 | 0.00 | 0 | 920 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 8.90 | Call | | | 1,851.90000 | 1,806.900 | 13.62 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2014 | Foreign Exchange Option | 8.90 | Put | | | 0.00000 | 0.000 | 13.62 | 0.00 | 0 | 15,296 |
| \$ / R | On | 19/09/2014 | Foreign Exchange Option | 10.69 | Call | | | 130.03580 | 93.260 | 9.03 | 0.00 | 0 | 12,000 |
| \$ / R | On | 19/09/2014 | Foreign Exchange Option | 10.69 | Put | | | 61.13580 | 69.360 | 9.03 | 0.00 | 0 | 0 |
| \$ / R | On | 22/09/2014 | Foreign Exchange Option | 10.74 | Call | | | 107.72370 | 78.143 | 9.03 | 0.00 | 0 | 0 |
| \$ / R | On | 22/09/2014 | Foreign Exchange Option | 10.74 | Put | | | 83.52370 | 99.043 | 9.03 | 0.00 | 0 | 0 |
| \$ / R | On | 22/09/2014 | Foreign Exchange Option | 10.50 | Call | | | 285.42240 | 242.222 | 9.85 | 0.00 | 0 | 0 |
| \$ / R | On | 22/09/2014 | Foreign Exchange Option | 10.50 | Put | | | 21.22240 | 23.122 | 9.85 | 0.00 | 0 | 0 |
| \$ / R | On | 22/09/2014 | Foreign Exchange Option | 10.54 | Call | | | 251.40330 | 208.935 | 9.64 | 0.00 | 0 | 0 |
| \$ / R | On | 22/09/2014 | Foreign Exchange Option | 10.54 | Put | | | 27.20330 | 29.835 | 9.64 | 0.00 | 0 | 0 |
| \$ / R | On | 26/09/2014 | Foreign Exchange Option | 10.80 | Call | | | 94.56220 | 69.597 | 9.50 | 0.00 | 0 | 0 |
| \$ / R | On | 26/09/2014 | Foreign Exchange Option | 10.80 | Put | | | 123.36220 | 143.597 | 9.50 | 0.00 | 0 | 500 |
| \$ / R | On | 26/09/2014 | Foreign Exchange Option | 13.10 | Call | | | 0.09250 | 0.088 | 24.08 | 0.00 | 0 | 500 |
| \$ / R | On | 26/09/2014 | Foreign Exchange Option | 13.10 | Put | | | 2,328.89250 | 2,374.088 | 24.08 | 0.00 | 0 | 0 |
| \$ / R | On | 29/09/2014 | Foreign Exchange Option | 8.30 | Call | | | 2,476.40000 | 2,431.200 | 19.17 | 0.00 | 0 | 0 |
| \$ / R | On | 29/09/2014 | Foreign Exchange Option | 8.30 | Put | | | 0.00000 | 0.000 | 19.17 | 0.00 | 0 | 5,000 |
| \$ / R | On | 29/09/2014 | Foreign Exchange Option | 10.96 | Call | | | 54.72900 | 37.963 | 10.30 | 0.00 | 0 | 5,000 |
| \$ / R | On | 29/09/2014 | Foreign Exchange Option | 10.96 | Put | | | 238.32900 | 266.763 | 10.30 | 0.00 | 0 | 0 |
| \$ / R | On | 30/09/2014 | Foreign Exchange Option | 10.70 | Call | | | 156.46390 | 120.155 | 8.84 | 0.00 | 0 | 0 |
| \$ / R | On | 30/09/2014 | Foreign Exchange Option | 10.70 | Put | | | 78.26390 | 87.155 | 8.84 | 0.00 | 0 | 0 |
| \$ / R | On | 08/10/2014 | Foreign Exchange Option | 10.74 | Call | | | 158.74240 | 126.799 | 9.29 | 0.00 | 0 | 250 |
| \$ / R | On | 08/10/2014 | Foreign Exchange Option | 10.74 | Put | | | 106.44240 | 119.799 | 9.29 | 0.00 | 0 | 0 |
| \$ / R | On | 29/10/2014 | Foreign Exchange Option | 11.25 | Call | | | 63.11300 | 51.700 | 11.96 | 0.00 | 0 | 5,000 |
| \$ / R | On | 29/10/2014 | Foreign Exchange Option | 11.25 | Put | | | 482.71300 | 517.000 | 11.96 | 0.00 | 0 | 0 |
| \$ / R | On | 29/10/2014 | Foreign Exchange Option | 13.33 | Call | | | 0.82900 | 0.697 | 19.34 | 0.00 | 0 | 500 |
| \$ / R | On | 29/10/2014 | Foreign Exchange Option | 13.33 | Put | | | 2,500.42900 | 2,545.997 | 19.34 | 0.00 | 0 | 0 |
| \$ / R | On | 29/10/2014 | Foreign Exchange Option | 8.30 | Call | | | 2,530.43240 | 2,484.728 | 18.61 | 0.00 | 0 | 0 |
| \$ / R | On | 29/10/2014 | Foreign Exchange Option | 8.30 | Put | | | 0.03240 | 0.028 | 18.61 | 0.00 | 0 | 5,000 |
| \$ / R | On | 29/10/2014 | Foreign Exchange Option | 10.80 | Call | | | 182.21360 | 157.065 | 9.76 | 0.00 | 0 | 0 |
| \$ / R | On | 29/10/2014 | Foreign Exchange Option | 10.80 | Put | | | 151.81360 | 172.365 | 9.76 | 0.00 | 0 | 500 |
| \$ / R | On | 04/11/2014 | Foreign Exchange Option | 10.16 | Call | | | 690.87640 | 646.421 | 9.54 | 0.00 | 0 | 0 |
| \$ / R | On | 04/11/2014 | Foreign Exchange Option | 10.16 | Put | | | 9.57640 | 10.921 | 9.54 | 0.00 | 0 | 3,882 |
| \$ / R | On | 04/11/2014 | Foreign Exchange Option | 11.91 | Call | | | 21.84490 | 16.947 | 15.05 | 0.00 | 0 | 3,882 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On | 04/11/2014 | Foreign Exchange Option | 11.91 | Put | | | 1,090.54490 | 1,131.447 | 15.05 | 0.00 | 0 | 0 |
| \$ / R | On | 05/11/2014 | Foreign Exchange Option | 10.75 | Call | | | 226.29310 | 198.551 | 9.74 | 0.00 | 0 | 10,000 |
| \$ / R | On | 05/11/2014 | Foreign Exchange Option | 10.75 | Put | | | 133.19310 | 151.251 | 9.74 | 0.00 | 0 | 0 |
| \$ / R | On | 05/11/2014 | Foreign Exchange Option | 11.20 | Call | | | 82.98280 | 69.712 | 11.70 | 0.00 | 0 | 10,000 |
| \$ / R | On | 05/11/2014 | Foreign Exchange Option | 11.20 | Put | | | 439.88280 | 472.412 | 11.70 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2014 | Foreign Exchange Option | 13.61 | Call | | | 2.29380 | 1.692 | 18.56 | 0.00 | 0 | 500 |
| \$ / R | On | 25/11/2014 | Foreign Exchange Option | 13.61 | Put | | | 2,732.09380 | 2,777.292 | 18.56 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2014 | Foreign Exchange Option | 10.80 | Call | | | 251.94950 | 220.282 | 9.85 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2014 | Foreign Exchange Option | 10.80 | Put | | | 171.74950 | 185.882 | 9.85 | 0.00 | 0 | 500 |
| \$ / R | On | 28/11/2014 | Foreign Exchange Option | 8.30 | Call | | | 2,585.89990 | 2,540.175 | 17.43 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2014 | Foreign Exchange Option | 8.30 | Put | | | 0.19990 | 0.175 | 17.43 | 0.00 | 0 | 5,000 |
| \$ / R | On | 28/11/2014 | Foreign Exchange Option | 11.25 | Call | | | 113.77670 | 99.035 | 11.83 | 0.00 | 0 | 5,000 |
| \$ / R | On | 28/11/2014 | Foreign Exchange Option | 11.25 | Put | | | 478.07670 | 509.035 | 11.83 | 0.00 | 0 | 0 |
| \$ / R | On | 10/12/2014 | Foreign Exchange Option | 10.78 | Call | | | 299.60860 | 269.274 | 10.09 | 0.00 | 0 | 0 |
| \$ / R | On | 10/12/2014 | Foreign Exchange Option | 10.78 | Put | | | 171.00860 | 186.674 | 10.09 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2014 | Foreign Exchange Option | 11.07 | Call | | | 182.79950 | 163.333 | 11.10 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2014 | Foreign Exchange Option | 11.07 | Put | | | 342.29950 | 368.733 | 11.10 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.00 | Call | | | 1,914.04490 | 1,868.009 | 14.42 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.00 | Put | | | 1.54490 | 1.509 | 14.42 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.09 | Call | | | 1,824.31690 | 1,778.288 | 14.01 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.09 | Put | | | 1.81690 | 1.788 | 14.01 | 0.00 | 0 | 1,402 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.50 | Call | | | 1,416.45590 | 1,370.538 | 12.15 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.50 | Put | | | 3.95590 | 4.038 | 12.15 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.56 | Call | | | 1,356.96230 | 1,311.081 | 11.88 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.56 | Put | | | 4.46230 | 4.581 | 11.88 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.55 | Call | | | 2,363.16170 | 2,317.122 | 16.34 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.55 | Put | | | 0.66170 | 0.622 | 16.34 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.78 | Call | | | 1,139.56520 | 1,094.132 | 10.94 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.78 | Put | | | 7.06520 | 7.632 | 10.94 | 0.00 | 0 | 41,000 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.88 | Call | | | 1,042.07040 | 997.021 | 10.68 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.88 | Put | | | 9.57040 | 10.521 | 10.68 | 0.00 | 0 | 79,241 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.44 | Call | | | 1,476.01370 | 1,430.067 | 12.43 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.44 | Put | | | 3.51370 | 3.567 | 12.43 | 0.00 | 0 | 11,976 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.05 | Call | | | 878.97670 | 834.497 | 10.23 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.05 | Put | | | 16.47670 | 17.997 | 10.23 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.10 | Call | | | 831.77620 | 787.524 | 10.10 | 0.00 | 0 | 1,260 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.10 | Put | | | 19.27620 | 21.024 | 10.10 | 0.00 | 0 | 6,581 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.60 | Call | | | 1,317.34080 | 1,271.489 | 11.70 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.60 | Put | | | 4.84080 | 4.989 | 11.70 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.34 | Call | | | 612.57500 | 572.066 | 9.62 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.34 | Put | | | 40.07500 | 45.566 | 9.62 | 0.00 | 0 | 2,490 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.35 | Call | | | 603.80250 | 563.931 | 9.63 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.35 | Put | | | 41.30250 | 47.431 | 9.63 | 0.00 | 0 | 5,000 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.00 | Call | | | 926.56520 | 881.888 | 10.36 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.00 | Put | | | 14.06520 | 15.388 | 10.36 | 0.00 | 0 | 38,500 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.38 | Call | | | 579.19490 | 539.861 | 9.66 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.38 | Put | | | 46.69490 | 53.361 | 9.66 | 0.00 | 0 | 500 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.40 | Call | | | 563.06340 | 524.101 | 9.68 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.40 | Put | | | 50.56340 | 57.601 | 9.68 | 0.00 | 0 | 7,300 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.30 | Call | | | 648.06770 | 605.145 | 9.57 | 0.00 | 0 | 1,130 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.30 | Put | | | 35.56770 | 38.645 | 9.57 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.45 | Call | | | 523.73930 | 485.752 | 9.74 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.45 | Put | | | 61.23930 | 69.252 | 9.74 | 0.00 | 0 | 5,000 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.49 | Call | | | 493.36060 | 456.196 | 9.79 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.49 | Put | | | 70.86060 | 79.696 | 9.79 | 0.00 | 0 | 3,000 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.36 | Call | | | 595.54670 | 555.851 | 9.64 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.36 | Put | | | 43.04670 | 49.351 | 9.64 | 0.00 | 0 | 2,490 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.52 | Call | | | 471.23310 | 434.709 | 9.82 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.52 | Put | | | 78.73310 | 88.209 | 9.82 | 0.00 | 0 | 9,425 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.55 | Call | | | 449.68550 | 413.823 | 9.86 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.55 | Put | | | 87.18550 | 97.323 | 9.86 | 0.00 | 0 | 3,000 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.44 | Call | | | 531.48740 | 493.299 | 9.73 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.44 | Put | | | 58.98740 | 66.799 | 9.73 | 0.00 | 0 | 2,491 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.63 | Call | | | 395.15540 | 361.144 | 9.95 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.63 | Put | | | 112.65540 | 124.644 | 9.95 | 0.00 | 0 | 2,359 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.70 | Call | | | 351.04390 | 318.738 | 10.03 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.70 | Put | | | 138.54390 | 152.238 | 10.03 | 0.00 | 0 | 2,902 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.50 | Call | | | 485.92180 | 448.968 | 9.80 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.50 | Put | | | 73.42180 | 82.468 | 9.80 | 0.00 | 0 | 34,450 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.74 | Call | | | 327.37730 | 296.076 | 10.07 | 0.00 | 0 | 3,900 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.74 | Put | | | 154.87730 | 169.576 | 10.07 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.75 | Call | | | 321.63470 | 290.589 | 10.09 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.75 | Put | | | 159.13470 | 174.089 | 10.09 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.60 | Call | | | 415.09640 | 380.377 | 9.91 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.60 | Put | | | 102.59640 | 113.877 | 9.91 | 0.00 | 0 | 10,558 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.80 | Call | | | 293.98340 | 264.218 | 10.14 | 0.00 | 0 | 500 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.80 | Put | | | 181.48340 | 197.718 | 10.14 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.82 | Call | | | 283.41140 | 254.164 | 10.17 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.82 | Put | | | 190.91140 | 207.664 | 10.17 | 0.00 | 0 | 41,000 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.73 | Call | | | 333.18810 | 301.634 | 10.06 | 0.00 | 0 | 6,524 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.73 | Put | | | 150.68810 | 165.134 | 10.06 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.85 | Call | | | 268.07610 | 239.612 | 10.20 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.85 | Put | | | 205.57610 | 223.112 | 10.20 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.86 | Call | | | 263.10100 | 235.578 | 10.24 | 0.00 | 0 | 1,000 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.86 | Put | | | 210.60100 | 229.078 | 10.24 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.78 | Call | | | 304.83260 | 274.552 | 10.12 | 0.00 | 0 | 3,000 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.78 | Put | | | 172.33260 | 188.052 | 10.12 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.93 | Call | | | 232.20040 | 209.243 | 10.53 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.93 | Put | | | 249.70040 | 272.743 | 10.53 | 0.00 | 0 | 79,241 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.95 | Call | | | 224.73760 | 202.301 | 10.62 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.95 | Put | | | 262.23760 | 285.801 | 10.62 | 0.00 | 0 | 27,500 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.83 | Call | | | 278.23110 | 249.243 | 10.18 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.83 | Put | | | 195.73110 | 212.743 | 10.18 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.00 | Call | | | 207.18170 | 186.007 | 10.82 | 0.00 | 0 | 32,500 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.00 | Put | | | 294.68170 | 319.507 | 10.82 | 0.00 | 0 | 35,000 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.06 | Call | | | 188.07160 | 168.318 | 11.07 | 0.00 | 0 | 3,000 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.06 | Put | | | 335.57160 | 361.818 | 11.07 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.90 | Call | | | 243.89250 | 220.132 | 10.41 | 0.00 | 0 | 13,000 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.90 | Put | | | 231.39250 | 253.632 | 10.41 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.11 | Call | | | 173.64300 | 154.997 | 11.28 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.11 | Put | | | 371.14300 | 398.497 | 11.28 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.15 | Call | | | 163.00150 | 145.197 | 11.44 | 0.00 | 0 | 3,000 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.15 | Put | | | 400.50150 | 428.697 | 11.44 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.96 | Call | | | 221.10050 | 198.923 | 10.66 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.96 | Put | | | 268.60050 | 292.423 | 10.66 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.34 | Call | | | 121.78840 | 107.430 | 12.23 | 0.00 | 0 | 7,300 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.34 | Put | | | 549.28840 | 580.930 | 12.23 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.40 | Call | | | 111.46350 | 98.025 | 12.48 | 0.00 | 0 | 3,000 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.40 | Put | | | 598.96350 | 631.524 | 12.48 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.10 | Call | | | 176.42520 | 157.564 | 11.24 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.10 | Put | | | 363.92520 | 391.064 | 11.24 | 0.00 | 0 | 4,505 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.55 | Call | | | 90.30200 | 79.051 | 13.13 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.55 | Put | | | 727.80200 | 762.551 | 13.13 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.61 | Call | | | 83.34990 | 72.801 | 13.39 | 0.00 | 0 | 9,425 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.61 | Put | | | 780.84990 | 816.301 | 13.39 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.20 | Call | | | 150.73890 | 133.926 | 11.65 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.20 | Put | | | 438.23890 | 467.427 | 11.65 | 0.00 | 0 | 250 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.64 | Call | | | 80.13970 | 69.920 | 13.52 | 0.00 | 0 | 10,558 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.64 | Put | | | 807.63970 | 843.420 | 13.52 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 12.00 | Call | | | 52.09480 | 44.456 | 15.04 | 0.00 | 0 | 5,000 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 12.00 | Put | | | 1,139.59480 | 1,177.956 | 15.04 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.50 | Call | | | 96.68880 | 84.805 | 12.91 | 0.00 | 0 | 350 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.50 | Put | | | 684.18880 | 718.305 | 12.91 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 12.10 | Call | | | 45.91080 | 39.019 | 15.39 | 0.00 | 0 | 7,841 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 12.10 | Put | | | 1,233.41080 | 1,272.519 | 15.39 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 12.29 | Call | | | 36.53730 | 30.824 | 16.06 | 0.00 | 0 | 1,402 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 12.29 | Put | | | 1,414.03730 | 1,454.324 | 16.06 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.63 | Call | | | 81.19110 | 70.862 | 13.48 | 0.00 | 0 | 1,000 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.63 | Put | | | 798.69110 | 834.362 | 13.48 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 12.50 | Call | | | 28.89890 | 24.197 | 16.80 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 12.50 | Put | | | 1,616.39890 | 1,657.696 | 16.80 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 13.00 | Call | | | 17.77980 | 14.655 | 18.55 | 0.00 | 0 | 36,002 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 13.00 | Put | | | 2,105.27980 | 2,148.155 | 18.55 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 12.01 | Call | | | 51.43010 | 43.871 | 15.07 | 0.00 | 0 | 500 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 12.01 | Put | | | 1,148.93010 | 1,187.371 | 15.07 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 13.24 | Call | | | 11.48150 | 8.300 | 18.32 | 0.00 | 0 | 41,000 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 13.24 | Put | | | 2,338.98150 | 2,381.800 | 18.32 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 13.26 | Call | | | 10.90070 | 7.900 | 18.30 | 0.00 | 0 | 79,241 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 13.26 | Put | | | 2,358.40070 | 2,401.400 | 18.30 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 12.30 | Call | | | 36.11660 | 30.458 | 16.09 | 0.00 | 0 | 1,130 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 12.30 | Put | | | 1,423.61660 | 1,463.958 | 16.09 | 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 | 14.20 | Call | | | 0.56270 | 0.568 | 17.49 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 14.20 | Put | | | 3,288.06270 | 3,334.068 | 17.49 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 14.23 | Call | | | 0.51930 | 0.525 | 17.49 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 14.23 | Put | | | 3,318.01930 | 3,364.025 | 17.49 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 13.06 | Call | | | 16.88270 | 12.771 | 18.50 | 0.00 | 0 | 7,471 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 13.06 | Put | | | 2,164.38270 | 2,206.271 | 18.50 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.50 | Call | | | 2,413.09430 | 2,367.056 | 16.53 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.50 | Put | | | 0.59430 | 0.556 | 16.53 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 14.84 | Call | | | 0.09500 | 0.099 | 17.49 | 0.00 | 0 | 900 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 14.84 | Put | | | 3,927.59500 | 3,973.599 | 17.49 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 13.60 | Call | | | 4.19750 | 3.251 | 17.97 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 13.60 | Put | | | 2,691.69750 | 2,736.751 | 17.97 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.00 | Call | | | 2,912.70370 | 2,866.681 | 18.42 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.00 | Put | | | 0.20370 | 0.181 | 18.42 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.45 | Call | | | 2,463.03380 | 2,416.997 | 16.72 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.45 | Put | | | 0.53380 | 0.497 | 16.72 | 0.00 | 0 | 0 |
| \$ / R | On | 15/12/2014 | Foreign Exchange Option | 10.80 | Call | | | 300.68450 | 272.829 | 10.23 | 0.00 | 0 | 0 |
| \$ / R | On | 15/12/2014 | Foreign Exchange Option | 10.80 | Put | | | 182.38450 | 200.529 | 10.23 | 0.00 | 0 | 500 |
| \$ / R | On | 15/12/2014 | Foreign Exchange Option | 13.80 | Call | | | 2.41030 | 2.147 | 17.78 | 0.00 | 0 | 500 |
| \$ / R | On | 15/12/2014 | Foreign Exchange Option | 13.80 | Put | | | 2,884.11030 | 2,929.847 | 17.78 | 0.00 | 0 | 0 |
| \$ / R | On | 23/12/2014 | Foreign Exchange Option | 8.30 | Call | | | 2,634.59040 | 2,588.365 | 17.22 | 0.00 | 0 | 0 |
| \$ / R | On | 23/12/2014 | Foreign Exchange Option | 8.30 | Put | | | 0.59040 | 0.565 | 17.22 | 0.00 | 0 | 5,000 |
| \$ / R | On | 23/12/2014 | Foreign Exchange Option | 11.20 | Call | | | 171.19160 | 153.882 | 11.65 | 0.00 | 0 | 5,000 |
| \$ / R | On | 23/12/2014 | Foreign Exchange Option | 11.20 | Put | | | 437.19160 | 466.082 | 11.65 | 0.00 | 0 | 0 |
| \$ / R | On | 28/01/2015 | Foreign Exchange Option | 14.27 | Call | | | 33.16300 | 29.195 | 23.60 | 0.00 | 0 | 300 |
| \$ / R | On | 28/01/2015 | Foreign Exchange Option | 14.27 | Put | | | 3,298.96300 | 3,341.595 | 23.60 | 0.00 | 0 | 0 |
| \$ / R | On | 28/01/2015 | Foreign Exchange Option | 8.30 | Call | | | 2,705.53640 | 2,658.936 | 16.64 | 0.00 | 0 | 0 |
| \$ / R | On | 28/01/2015 | Foreign Exchange Option | 8.30 | Put | | | 1.33640 | 1.336 | 16.64 | 0.00 | 0 | 5,000 |
| \$ / R | On | 28/01/2015 | Foreign Exchange Option | 10.80 | Call | | | 405.30970 | 376.494 | 10.57 | 0.00 | 0 | 0 |
| \$ / R | On | 28/01/2015 | Foreign Exchange Option | 10.80 | Put | | | 201.10970 | 218.894 | 10.57 | 0.00 | 0 | 300 |
| \$ / R | On | 28/01/2015 | Foreign Exchange Option | 11.20 | Call | | | 239.66360 | 221.489 | 11.72 | 0.00 | 0 | 5,000 |
| \$ / R | On | 28/01/2015 | Foreign Exchange Option | 11.20 | Put | | | 435.46360 | 463.889 | 11.72 | 0.00 | 0 | 0 |
| \$ / R | On | 25/02/2015 | Foreign Exchange Option | 10.80 | Call | | | 466.55250 | 437.863 | 10.65 | 0.00 | 0 | 0 |
| \$ / R | On | 25/02/2015 | Foreign Exchange Option | 10.80 | Put | | | 207.65250 | 226.063 | 10.65 | 0.00 | 0 | 300 |
| \$ / R | On | 25/02/2015 | Foreign Exchange Option | 14.50 | Call | | | 43.82780 | 39.440 | 23.63 | 0.00 | 0 | 300 |
| \$ / R | On | 25/02/2015 | Foreign Exchange Option | 14.50 | Put | | | 3,484.92780 | 3,527.640 | 23.63 | 0.00 | 0 | 0 |
| \$ / R | On | 26/02/2015 | Foreign Exchange Option | 8.30 | Call | | | 2,763.09720 | 2,715.941 | 16.36 | 0.00 | 0 | 0 |
| \$ / R | On | 26/02/2015 | Foreign Exchange Option | 8.30 | Put | | | 2.19720 | 2.241 | 16.36 | 0.00 | 0 | 5,000 |
| \$ / R | On | 26/02/2015 | Foreign Exchange Option | 11.15 | Call | | | 309.58650 | 289.807 | 11.53 | 0.00 | 0 | 5,000 |
| \$ / R | On | 26/02/2015 | Foreign Exchange Option | 11.15 | Put | | | 398.68650 | 426.107 | 11.53 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.51 | Call | | | 694.63960 | 657.160 | 10.14 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.51 | Put | | | 108.53960 | 118.460 | 10.14 | 0.00 | 0 | 23,800 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.75 | Call | | | 536.50470 | 507.005 | 10.63 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.75 | Put | | | 190.40470 | 208.305 | 10.63 | 0.00 | 0 | 10,000 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.79 | Call | | | 513.61960 | 484.886 | 10.71 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.10 | Call | | | 1,041.38610 | 998.610 | 10.63 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.10 | Put | | | 45.28610 | 49.910 | 10.63 | 0.00 | 0 | 69,965 |

| 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 | 10.32 | Call | | | 849.59470 | 808.918 | 10.35 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.32 | Put | | | 73.49470 | 80.218 | 10.35 | 0.00 | 0 | 24,155 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.50 | Call | | | 702.50300 | 664.066 | 10.12 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 14.20 | Put | | | 3,165.34410 | 3,210.558 | 22.78 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 8.00 | Call | | | 3,097.82020 | 3,050.457 | 17.09 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 8.00 | Put | | | 1.72020 | 1.757 | 17.09 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 13.05 | Put | | | 2,028.26480 | 2,070.617 | 17.53 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 9.00 | Call | | | 2,104.51450 | 2,057.341 | 14.06 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 9.00 | Put | | | 8.41450 | 8.641 | 14.06 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 9.50 | Call | | | 1,613.12100 | 1,566.530 | 12.35 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 9.50 | Put | | | 17.02100 | 17.830 | 12.35 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 14.20 | Call | | | 61.44410 | 59.259 | 22.78 | 0.00 | 0 | 46,165 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 12.00 | Put | | | 1,061.19390 | 1,098.394 | 14.34 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 12.61 | Call | | | 98.77870 | 92.087 | 16.21 | 0.00 | 0 | 23,800 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 12.61 | Put | | | 1,612.67870 | 1,653.387 | 16.21 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 13.00 | Call | | | 76.62470 | 71.424 | 17.38 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 13.00 | Put | | | 1,980.52470 | 2,022.724 | 17.38 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 13.05 | Call | | | 74.36480 | 69.317 | 17.53 | 0.00 | 0 | 24,155 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.00 | Put | | | 310.62590 | 333.100 | 11.13 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.01 | Call | | | 402.17040 | 377.418 | 11.15 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.01 | Put | | | 316.07040 | 338.718 | 11.15 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.50 | Call | | | 244.50960 | 229.248 | 12.71 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.50 | Put | | | 648.40960 | 680.549 | 12.71 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 12.00 | Call | | | 157.29390 | 147.094 | 14.34 | 0.00 | 0 | 10,000 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.79 | Put | | | 207.51960 | 226.186 | 10.71 | 0.00 | 0 | 1,112 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.90 | Call | | | 454.90450 | 428.211 | 10.93 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.90 | Put | | | 258.80450 | 279.511 | 10.93 | 0.00 | 0 | 46,165 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.99 | Call | | | 411.32840 | 386.229 | 11.11 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.99 | Put | | | 305.22840 | 327.529 | 11.11 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.00 | Call | | | 406.72590 | 381.800 | 11.13 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.50 | Put | | | 106.40300 | 115.366 | 10.12 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 10.80 | Call | | | 533.31970 | 503.746 | 10.78 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 10.80 | Put | | | 215.61970 | 233.746 | 10.78 | 0.00 | 0 | 300 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 14.85 | Call | | | 49.53250 | 46.163 | 23.67 | 0.00 | 0 | 300 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 14.85 | Put | | | 3,781.83250 | 3,826.163 | 23.67 | 0.00 | 0 | 0 |
| \$ / R | On | 28/04/2015 | Foreign Exchange Option | 15.15 | Call | | | 53.63630 | 50.415 | 23.23 | 0.00 | 0 | 300 |
| \$ / R | On | 28/04/2015 | Foreign Exchange Option | 15.15 | Put | | | 4,023.13630 | 4,068.315 | 23.23 | 0.00 | 0 | 0 |
| \$ / R | On | 28/04/2015 | Foreign Exchange Option | 10.80 | Call | | | 600.93680 | 570.761 | 10.84 | 0.00 | 0 | 0 |
| \$ / R | On | 28/04/2015 | Foreign Exchange Option | 10.80 | Put | | | 220.43680 | 238.660 | 10.84 | 0.00 | 0 | 300 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 10.80 | Call | | | 660.70580 | 629.904 | 10.86 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 10.80 | Put | | | 223.30580 | 241.504 | 10.86 | 0.00 | 0 | 300 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 15.48 | Call | | | 55.43460 | 52.407 | 22.98 | 0.00 | 0 | 300 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 15.48 | Put | | | 4,298.03460 | 4,344.007 | 22.98 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.81 | Call | | | 315.64600 | 300.216 | 13.51 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.81 | Put | | | 856.44600 | 890.416 | 13.51 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.08 | Call | | | 550.74380 | 524.615 | 11.55 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.08 | Put | | | 361.54380 | 384.815 | 11.55 | 0.00 | 0 | 1,500 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.79 | Call | | | 320.07320 | 304.435 | 13.46 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.79 | Put | | | 840.87320 | 874.635 | 13.46 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.80 | Call | | | 317.84900 | 302.316 | 13.49 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.80 | Put | | | 848.64900 | 882.516 | 13.49 | 0.00 | 0 | 0 |
| \$ / R | On | 26/06/2015 | Foreign Exchange Option | 10.80 | Call | | | 726.23580 | 694.181 | 10.97 | 0.00 | 0 | 0 |
| \$ / R | On | 26/06/2015 | Foreign Exchange Option | 10.80 | Put | | | 228.63580 | 246.481 | 10.97 | 0.00 | 0 | 300 |
| \$ / R | On | 26/06/2015 | Foreign Exchange Option | 15.88 | Call | | | 59.60850 | 54.849 | 23.00 | 0.00 | 0 | 300 |
| \$ / R | On | 26/06/2015 | Foreign Exchange Option | 15.88 | Put | | | 4,642.00850 | 4,687.149 | 23.00 | 0.00 | 0 | 0 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 16.15 | Call | | | 67.20940 | 61.154 | 22.82 | 0.00 | 0 | 300 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 16.15 | Put | | | 4,852.90940 | 4,897.854 | 22.82 | 0.00 | 0 | 0 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 10.80 | Call | | | 799.25670 | 763.957 | 11.06 | 0.00 | 0 | 0 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 10.80 | Put | | | 234.95670 | 250.657 | 11.06 | 0.00 | 0 | 300 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 10.80 | Call | | | 865.79840 | 825.757 | 11.15 | 0.00 | 0 | 0 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 10.80 | Put | | | 242.79840 | 254.757 | 11.15 | 0.00 | 0 | 300 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 16.50 | Call | | | 67.05590 | 61.489 | 22.64 | 0.00 | 0 | 300 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 16.50 | Put | | | 5,144.05590 | 5,190.489 | 22.64 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.51 | Call | | | 571.12730 | 541.463 | 12.75 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.51 | Put | | | 620.42730 | 643.463 | 12.75 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.00 | Call | | | 430.39460 | 406.347 | 13.95 | 0.00 | 0 | 13,700 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.00 | Put | | | 969.69460 | 998.347 | 13.95 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.06 | Call | | | 256.62220 | 240.573 | 16.46 | 0.00 | 0 | 18,946 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.06 | Put | | | 1,855.92220 | 1,892.573 | 16.46 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.60 | Call | | | 1,047.24020 | 1,002.500 | 11.18 | 0.00 | 0 | 13,700 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.60 | Put | | | 186.54020 | 194.500 | 11.18 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.49 | Call | | | 578.10190 | 548.183 | 12.70 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.49 | Put | | | 607.40190 | 630.183 | 12.70 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.50 | Call | | | 574.59870 | 544.810 | 12.72 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.50 | Put | | | 613.89870 | 636.810 | 12.72 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.56 | Call | | | 1,076.48380 | 1,031.420 | 11.17 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.56 | Put | | | 175.78380 | 183.420 | 11.17 | 0.00 | 0 | 18,946 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 10.80 | Call | | | 941.16720 | 898.766 | 11.31 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 10.80 | Put | | | 250.36720 | 260.266 | 11.31 | 0.00 | 0 | 300 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 16.80 | Call | | | 72.93660 | 66.387 | 22.54 | 0.00 | 0 | 300 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 16.80 | Put | | | 5,382.13660 | 5,427.887 | 22.54 | 0.00 | 0 | 0 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 16.98 | Call | | | 78.04510 | 71.784 | 22.26 | 0.00 | 0 | 300 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 16.98 | Put | | | 5,502.74510 | 5,547.984 | 22.26 | 0.00 | 0 | 0 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,008.43570 | 968.341 | 11.45 | 0.00 | 0 | 0 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 10.80 | Put | | | 253.13570 | 264.541 | 11.45 | 0.00 | 0 | 300 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,071.45740 | 1,030.243 | 11.50 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 10.80 | Put | | | 255.95740 | 265.543 | 11.50 | 0.00 | 0 | 300 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 17.45 | Call | | | 73.26540 | 65.251 | 22.03 | 0.00 | 0 | 300 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 17.45 | Put | | | 5,907.76540 | 5,950.551 | 22.03 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.20 | Put | | | 30.57250 | 31.326 | 12.58 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.25 | Call | | | 2,431.55100 | 2,381.980 | 12.42 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.25 | Put | | | 31.55100 | 32.380 | 12.42 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.00 | Call | | | 980.22950 | 941.313 | 11.70 | 0.00 | 0 | 500 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.00 | Put | | | 330.22950 | 341.713 | 11.70 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|---------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|-----------------------|------------------|------------------|
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.15 | Call | | | 2,529.62950 | 2,479.911 | 12.73 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.15 | Put | | | 29.62950 | 30.311 | 12.73 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.20 | Call | | | 2,480.57250 | 2,430.926 | 12.58 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,128.86430 | 1,088.134 | 11.56 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 10.80 | Put | | | 257.36430 | 266.735 | 11.56 | 0.00 | 0 | 300 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 11.14 | Call | | | 925.00870 | 891.260 | 12.02 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 11.14 | Put | | | 393.50870 | 409.860 | 12.02 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 17.87 | Call | | | 66.17630 | 63.059 | 22.00 | 0.00 | 0 | 300 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 17.87 | Put | | | 6,264.67630 | 6,311.659 | 22.00 | 0.00 | 0 | 0 |
| Total \$ / R Option | | | | | | | | | | | 0.00 | 0 | 1,891,741 |
| Total \$ / R | | | | | | | | | | | 267,814,811.60 | 24,976 | 2,754,837 |
| \$ / R MAXI | On | 15/09/2014 | Foreign Exchange Future | | | 10.70690 | | 10.75190 | | | 920,793.40 | 86 | 1,258 |
| \$ / R MAXI | On | 12/12/2014 | Foreign Exchange Future | | | 10.86650 | | 10.91250 | | | 54,332.50 | 5 | 110 |
| \$ / R MAXI | On | 16/03/2015 | Foreign Exchange Future | | | 11.04870 | | 11.09610 | | | 0.00 | 0 | 5 |
| \$ / R MAXI | On | 12/06/2015 | Foreign Exchange Future | | | 11.21980 | | 11.27000 | | | 0.00 | 0 | 0 |
| Total \$ / R MAXI Future | | | | | | | | | | | 975,125.90 | 91 | 1,373 |
| \$ / R MAXI | On | 15/09/2014 | Foreign Exchange Option | 10.65 | Put | | | 3,990.71570 | 4,539.244 | 9.09 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 15/09/2014 | Foreign Exchange Option | 10.66 | Call | | | 13,454.26530 | 9,557.031 | 9.01 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 15/09/2014 | Foreign Exchange Option | 10.66 | Put | | | 4,264.26530 | 4,867.031 | 9.01 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 15/09/2014 | Foreign Exchange Option | 10.64 | Call | | | 14,922.39070 | 10,920.930 | 9.17 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 15/09/2014 | Foreign Exchange Option | 10.64 | Put | | | 3,732.39070 | 4,230.930 | 9.17 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 15/09/2014 | Foreign Exchange Option | 10.65 | Call | | | 14,180.71570 | 10,229.244 | 9.09 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 12/12/2014 | Foreign Exchange Option | 10.72 | Call | | | 33,907.12360 | 30,726.402 | 10.05 | 0.00 | 0 | 200 |
| \$ / R MAXI | On | 12/12/2014 | Foreign Exchange Option | 10.72 | Put | | | 14,657.12360 | 16,076.402 | 10.05 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 12/12/2014 | Foreign Exchange Option | 11.34 | Call | | | 12,178.84000 | 10,743.009 | 12.23 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 12/12/2014 | Foreign Exchange Option | 11.34 | Put | | | 54,928.84000 | 58,093.009 | 12.23 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 12/12/2014 | Foreign Exchange Option | 11.35 | Call | | | 11,998.74000 | 10,578.858 | 12.27 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 12/12/2014 | Foreign Exchange Option | 11.35 | Put | | | 55,748.74000 | 58,928.858 | 12.27 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 12/12/2014 | Foreign Exchange Option | 11.36 | Call | | | 11,822.06960 | 10,417.911 | 12.31 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 12/12/2014 | Foreign Exchange Option | 11.36 | Put | | | 56,572.06960 | 59,767.911 | 12.31 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 16/03/2015 | Foreign Exchange Option | 11.09 | Put | | | 36,129.22780 | 38,687.871 | 11.37 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 16/03/2015 | Foreign Exchange Option | 11.10 | Call | | | 36,324.68780 | 34,199.520 | 11.40 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 16/03/2015 | Foreign Exchange Option | 11.10 | Put | | | 36,714.68780 | 39,329.520 | 11.40 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 16/03/2015 | Foreign Exchange Option | 11.11 | Call | | | 35,952.71320 | 33,845.768 | 11.43 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 16/03/2015 | Foreign Exchange Option | 11.11 | Put | | | 37,342.71320 | 39,975.768 | 11.43 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 16/03/2015 | Foreign Exchange Option | 11.09 | Call | | | 36,739.22780 | 34,557.871 | 11.37 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 12/06/2015 | Foreign Exchange Option | 11.30 | Call | | | 0.00000 | 43,810.139 | 12.09 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 12/06/2015 | Foreign Exchange Option | 11.30 | Put | | | 0.00000 | 51,830.139 | 12.09 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 12/06/2015 | Foreign Exchange Option | 11.31 | Call | | | 0.00000 | 43,469.328 | 12.12 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 12/06/2015 | Foreign Exchange Option | 11.31 | Put | | | 0.00000 | 52,489.328 | 12.12 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 12/06/2015 | Foreign Exchange Option | 11.29 | Call | | | 0.00000 | 44,153.833 | 12.06 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 12/06/2015 | Foreign Exchange Option | 11.29 | Put | | | 0.00000 | 51,173.833 | 12.06 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|---------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| Total \$ / R MAXI Option | | | | | | | | | | | 0.00 | 0 | 200 |
| Total \$ / R MAXI | | | | | | | | | | | 975,125.90 | 91 | 1,573 |
| £ / R | On | 15/09/2014 | Foreign Exchange Future | | | 17.61880 | | 17.74680 | | | 14,271,228.00 | 810 | 61,261 |
| £ / R | On | 12/12/2014 | Foreign Exchange Future | | | 17.86790 | | 17.99820 | | | 0.00 | 0 | 13,155 |
| £ / R | On | 23/01/2015 | Foreign Exchange Future | | | 17.99400 | | 18.12570 | | | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2015 | Foreign Exchange Future | | | 18.14690 | | 18.28060 | | | 0.00 | 0 | 1,000 |
| £ / R | On | 12/06/2015 | Foreign Exchange Future | | | 18.40490 | | 18.54320 | | | 0.00 | 0 | 240 |
| Total £ / R Future | | | | | | | | | | | 14,271,228.00 | 810 | 75,656 |
| £ / R | On | 15/09/2014 | Foreign Exchange Option | 16.86 | Put | | | 1.81820 | 1.090 | 10.42 | 0.00 | 0 | 0 |
| £ / R | On | 15/09/2014 | Foreign Exchange Option | 17.20 | Call | | | 557.40160 | 430.111 | 9.55 | 0.00 | 0 | 0 |
| £ / R | On | 15/09/2014 | Foreign Exchange Option | 17.20 | Put | | | 10.60160 | 11.311 | 9.55 | 0.00 | 0 | 15,000 |
| £ / R | On | 15/09/2014 | Foreign Exchange Option | 17.60 | Call | | | 214.96780 | 118.265 | 8.53 | 0.00 | 0 | 0 |
| £ / R | On | 15/09/2014 | Foreign Exchange Option | 17.65 | Put | | | 83.77700 | 128.092 | 8.76 | 0.00 | 0 | 2,750 |
| £ / R | On | 15/09/2014 | Foreign Exchange Option | 16.85 | Call | | | 898.52400 | 769.812 | 10.44 | 0.00 | 0 | 0 |
| £ / R | On | 15/09/2014 | Foreign Exchange Option | 16.85 | Put | | | 1.72400 | 1.012 | 10.44 | 0.00 | 0 | 0 |
| £ / R | On | 15/09/2014 | Foreign Exchange Option | 19.01 | Call | | | 0.75900 | 0.190 | 14.06 | 0.00 | 0 | 2,750 |
| £ / R | On | 15/09/2014 | Foreign Exchange Option | 16.84 | Put | | | 1.64240 | 0.940 | 10.47 | 0.00 | 0 | 0 |
| £ / R | On | 15/09/2014 | Foreign Exchange Option | 16.86 | Call | | | 888.61820 | 759.890 | 10.42 | 0.00 | 0 | 0 |
| £ / R | On | 15/09/2014 | Foreign Exchange Option | 19.44 | Put | | | 1,693.31720 | 1,821.230 | 15.50 | 0.00 | 0 | 0 |
| £ / R | On | 15/09/2014 | Foreign Exchange Option | 17.35 | Call | | | 418.90320 | 296.662 | 9.17 | 0.00 | 0 | 0 |
| £ / R | On | 15/09/2014 | Foreign Exchange Option | 17.35 | Put | | | 22.10320 | 27.862 | 9.17 | 0.00 | 0 | 3,200 |
| £ / R | On | 15/09/2014 | Foreign Exchange Option | 19.48 | Call | | | 0.09900 | 0.030 | 15.77 | 0.00 | 0 | 1,700 |
| £ / R | On | 15/09/2014 | Foreign Exchange Option | 17.60 | Put | | | 68.16780 | 99.465 | 8.53 | 0.00 | 0 | 1,700 |
| £ / R | On | 15/09/2014 | Foreign Exchange Option | 17.65 | Call | | | 180.57700 | 96.892 | 8.76 | 0.00 | 0 | 0 |
| £ / R | On | 15/09/2014 | Foreign Exchange Option | 19.70 | Call | | | 0.06020 | 0.026 | 17.26 | 0.00 | 0 | 20,000 |
| £ / R | On | 15/09/2014 | Foreign Exchange Option | 19.70 | Put | | | 1,953.26020 | 2,081.226 | 17.26 | 0.00 | 0 | 0 |
| £ / R | On | 15/09/2014 | Foreign Exchange Option | 18.56 | Call | | | 5.24560 | 1.992 | 12.96 | 0.00 | 0 | 0 |
| £ / R | On | 15/09/2014 | Foreign Exchange Option | 18.56 | Put | | | 818.44560 | 943.191 | 12.96 | 0.00 | 0 | 0 |
| £ / R | On | 15/09/2014 | Foreign Exchange Option | 19.01 | Put | | | 1,263.95900 | 1,391.390 | 14.06 | 0.00 | 0 | 0 |
| £ / R | On | 15/09/2014 | Foreign Exchange Option | 19.44 | Call | | | 0.11720 | 0.030 | 15.50 | 0.00 | 0 | 21,200 |
| £ / R | On | 15/09/2014 | Foreign Exchange Option | 12.74 | Call | | | 5,006.80000 | 4,878.800 | 9.14 | 0.00 | 0 | 0 |
| £ / R | On | 15/09/2014 | Foreign Exchange Option | 12.74 | Put | | | 0.00000 | 0.000 | 9.14 | 0.00 | 0 | 0 |
| £ / R | On | 15/09/2014 | Foreign Exchange Option | 16.50 | Call | | | 1,247.12360 | 1,118.956 | 12.15 | 0.00 | 0 | 0 |
| £ / R | On | 15/09/2014 | Foreign Exchange Option | 16.50 | Put | | | 0.32360 | 0.156 | 12.15 | 0.00 | 0 | 11,200 |
| £ / R | On | 15/09/2014 | Foreign Exchange Option | 16.84 | Call | | | 908.44240 | 779.740 | 10.47 | 0.00 | 0 | 0 |
| £ / R | On | 15/09/2014 | Foreign Exchange Option | 19.48 | Put | | | 1,733.29900 | 1,861.230 | 15.77 | 0.00 | 0 | 0 |
| £ / R | On | 12/12/2014 | Foreign Exchange Option | 17.55 | Put | | | 178.02270 | 212.315 | 9.42 | 0.00 | 0 | 0 |
| £ / R | On | 12/12/2014 | Foreign Exchange Option | 17.56 | Put | | | 181.67240 | 216.467 | 9.44 | 0.00 | 0 | 0 |
| £ / R | On | 12/12/2014 | Foreign Exchange Option | 18.50 | Call | | | 228.65350 | 182.783 | 11.23 | 0.00 | 0 | 0 |
| £ / R | On | 12/12/2014 | Foreign Exchange Option | 18.50 | Put | | | 730.45350 | 814.883 | 11.23 | 0.00 | 0 | 500 |
| £ / R | On | 12/12/2014 | Foreign Exchange Option | 17.54 | Call | | | 632.61860 | 536.113 | 9.41 | 0.00 | 0 | 0 |
| £ / R | On | 12/12/2014 | Foreign Exchange Option | 17.54 | Put | | | 174.41860 | 208.213 | 9.41 | 0.00 | 0 | 0 |
| £ / R | On | 12/12/2014 | Foreign Exchange Option | 17.55 | Call | | | 626.22270 | 530.215 | 9.42 | 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 | 17.56 | Call | | | 619.87240 | 524.367 | 9.44 | 0.00 | 0 | 0 |
| £ / R | On | 23/01/2015 | Foreign Exchange Option | 21.70 | Put | | | 3,602.60290 | 3,731.050 | 16.22 | 0.00 | 0 | 0 |
| £ / R | On | 23/01/2015 | Foreign Exchange Option | 21.72 | Call | | | 28.21550 | 24.969 | 16.28 | 0.00 | 0 | 4,697 |
| £ / R | On | 23/01/2015 | Foreign Exchange Option | 21.72 | Put | | | 3,622.51550 | 3,750.969 | 16.28 | 0.00 | 0 | 0 |
| £ / R | On | 23/01/2015 | Foreign Exchange Option | 19.10 | Put | | | 1,194.82030 | 1,289.420 | 12.47 | 0.00 | 0 | 0 |
| £ / R | On | 23/01/2015 | Foreign Exchange Option | 19.11 | Call | | | 218.74860 | 181.862 | 12.48 | 0.00 | 0 | 0 |
| £ / R | On | 23/01/2015 | Foreign Exchange Option | 19.11 | Put | | | 1,203.04860 | 1,297.862 | 12.48 | 0.00 | 0 | 0 |
| £ / R | On | 23/01/2015 | Foreign Exchange Option | 21.04 | Call | | | 46.70900 | 38.110 | 15.20 | 0.00 | 0 | 9,605 |
| £ / R | On | 23/01/2015 | Foreign Exchange Option | 21.04 | Put | | | 2,961.00900 | 3,084.110 | 15.20 | 0.00 | 0 | 0 |
| £ / R | On | 23/01/2015 | Foreign Exchange Option | 21.70 | Call | | | 28.30290 | 25.051 | 16.22 | 0.00 | 0 | 4,700 |
| £ / R | On | 23/01/2015 | Foreign Exchange Option | 18.50 | Put | | | 727.55160 | 807.086 | 11.35 | 0.00 | 0 | 4,700 |
| £ / R | On | 23/01/2015 | Foreign Exchange Option | 18.63 | Call | | | 318.44010 | 270.507 | 11.61 | 0.00 | 0 | 0 |
| £ / R | On | 23/01/2015 | Foreign Exchange Option | 18.63 | Put | | | 822.74010 | 906.507 | 11.61 | 0.00 | 0 | 4,697 |
| £ / R | On | 23/01/2015 | Foreign Exchange Option | 19.09 | Call | | | 222.30780 | 184.989 | 12.45 | 0.00 | 0 | 0 |
| £ / R | On | 23/01/2015 | Foreign Exchange Option | 19.09 | Put | | | 1,186.60780 | 1,280.989 | 12.45 | 0.00 | 0 | 0 |
| £ / R | On | 23/01/2015 | Foreign Exchange Option | 19.10 | Call | | | 220.52030 | 183.420 | 12.47 | 0.00 | 0 | 0 |
| £ / R | On | 23/01/2015 | Foreign Exchange Option | 18.22 | Call | | | 443.49590 | 381.024 | 10.78 | 0.00 | 0 | 0 |
| £ / R | On | 23/01/2015 | Foreign Exchange Option | 18.22 | Put | | | 537.79590 | 607.024 | 10.78 | 0.00 | 0 | 9,605 |
| £ / R | On | 23/01/2015 | Foreign Exchange Option | 18.50 | Call | | | 353.25160 | 301.086 | 11.35 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2015 | Foreign Exchange Option | 19.29 | Call | | | 311.74230 | 272.216 | 12.87 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2015 | Foreign Exchange Option | 19.29 | Put | | | 1,321.14230 | 1,415.316 | 12.87 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2015 | Foreign Exchange Option | 19.30 | Call | | | 309.82080 | 270.500 | 12.89 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2015 | Foreign Exchange Option | 19.30 | Put | | | 1,329.22080 | 1,423.600 | 12.89 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2015 | Foreign Exchange Option | 19.31 | Call | | | 307.91790 | 268.800 | 12.90 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2015 | Foreign Exchange Option | 19.31 | Put | | | 1,337.31790 | 1,431.900 | 12.90 | 0.00 | 0 | 0 |
| £ / R | On | 12/06/2015 | Foreign Exchange Option | 18.85 | Put | | | 971.34100 | 1,055.962 | 12.47 | 0.00 | 0 | 0 |
| £ / R | On | 12/06/2015 | Foreign Exchange Option | 18.86 | Call | | | 661.37560 | 607.907 | 12.49 | 0.00 | 0 | 0 |
| £ / R | On | 12/06/2015 | Foreign Exchange Option | 18.86 | Put | | | 978.17560 | 1,063.007 | 12.49 | 0.00 | 0 | 0 |
| £ / R | On | 12/06/2015 | Foreign Exchange Option | 18.84 | Call | | | 667.72460 | 613.834 | 12.46 | 0.00 | 0 | 0 |
| £ / R | On | 12/06/2015 | Foreign Exchange Option | 18.84 | Put | | | 964.52460 | 1,048.934 | 12.46 | 0.00 | 0 | 0 |
| £ / R | On | 12/06/2015 | Foreign Exchange Option | 18.85 | Call | | | 664.54100 | 610.862 | 12.47 | 0.00 | 0 | 0 |
| Total £ / R Option | | | | | | | | | | | 0.00 | 0 | 118,004 |
| Total £ / R | | | | | | | | | | | 14,271,228.00 | 810 | 193,660 |
| ¥ / R | On | 15/09/2014 | Foreign Exchange Future | | | 0.10203 | | 0.10232 | | | 0.00 | 0 | 2,755 |
| ¥ / R | On | 12/12/2014 | Foreign Exchange Future | | | 0.10363 | | 0.10392 | | | 0.00 | 0 | 16,359 |
| ¥ / R | On | 16/03/2015 | Foreign Exchange Future | | | 0.10547 | | 0.10578 | | | 0.00 | 0 | 50 |
| Total ¥ / R Future | | | | | | | | | | | 0.00 | 0 | 19,164 |
| ¥ / R | On | 15/09/2014 | Foreign Exchange Option | 0.10 | Call | | | 240.91980 | 215.045 | 9.88 | 0.00 | 0 | 0 |
| ¥ / R | On | 15/09/2014 | Foreign Exchange Option | 0.10 | Put | | | 8.81980 | 11.845 | 9.88 | 0.00 | 0 | 0 |
| ¥ / R | On | 15/09/2014 | Foreign Exchange Option | 0.11 | Call | | | 0.36000 | 0.289 | 15.24 | 0.00 | 0 | 0 |
| ¥ / R | On | 15/09/2014 | Foreign Exchange Option | 0.11 | Put | | | 768.26000 | 797.089 | 15.24 | 0.00 | 0 | 0 |
| ¥ / R | On | 15/09/2014 | Foreign Exchange Option | 0.12 | Call | | | 0.00390 | 0.004 | 22.71 | 0.00 | 0 | 0 |
| ¥ / R | On | 15/09/2014 | Foreign Exchange Option | 0.12 | Put | | | 1,767.90390 | 1,796.804 | 22.71 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| ¥ / R | On | 12/12/2014 | Foreign Exchange Option | 0.12 | Call | | | 21.07480 | 18.072 | 16.57 | 0.00 | 0 | 0 |
| ¥ / R | On | 12/12/2014 | Foreign Exchange Option | 0.12 | Put | | | 1,628.67480 | 1,655.172 | 16.57 | 0.00 | 0 | 0 |
| ¥ / R | On | 12/12/2014 | Foreign Exchange Option | 0.10 | Call | | | 474.71890 | 452.619 | 10.65 | 0.00 | 0 | 0 |
| ¥ / R | On | 12/12/2014 | Foreign Exchange Option | 0.10 | Put | | | 82.31890 | 89.719 | 10.65 | 0.00 | 0 | 0 |
| ¥ / R | On | 12/12/2014 | Foreign Exchange Option | 0.11 | Call | | | 93.93030 | 86.131 | 13.65 | 0.00 | 0 | 0 |
| ¥ / R | On | 12/12/2014 | Foreign Exchange Option | 0.11 | Put | | | 701.53030 | 723.231 | 13.65 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/03/2015 | Foreign Exchange Option | 0.09 | Call | | | 1,588.58630 | 1,558.018 | 11.86 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/03/2015 | Foreign Exchange Option | 0.09 | Put | | | 11.08630 | 11.018 | 11.86 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/03/2015 | Foreign Exchange Option | 0.10 | Call | | | 725.62090 | 700.751 | 12.18 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/03/2015 | Foreign Exchange Option | 0.10 | Put | | | 148.12090 | 153.751 | 12.18 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/03/2015 | Foreign Exchange Option | 0.11 | Call | | | 272.82590 | 259.688 | 14.38 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/03/2015 | Foreign Exchange Option | 0.11 | Put | | | 695.32590 | 712.688 | 14.38 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | | 0.00 | 0 | 19,164 |
| € / R | On | 15/09/2014 | Foreign Exchange Future | | | 14.06900 | | 14.11420 | | | 281,380.00 | 20 | 64,662 |
| € / R | On | 12/12/2014 | Foreign Exchange Future | | | 14.28750 | | 14.33430 | | | 10,072,687.50 | 705 | 16,566 |
| € / R | On | 16/03/2015 | Foreign Exchange Future | | | 14.53760 | | 14.58680 | | | 43,612,800.00 | 3,000 | 10,650 |
| € / R | On | 12/06/2015 | Foreign Exchange Future | | | 14.77630 | | 14.82870 | | | 0.00 | 0 | 350 |
| Total € / R Future | | | | | | | | | | | 53,966,867.50 | 3,725 | 92,228 |
| € / R | On | 15/09/2014 | Foreign Exchange Option | 13.85 | Call | | | 288.51440 | 245.846 | 9.97 | 0.00 | 0 | 0 |
| € / R | On | 15/09/2014 | Foreign Exchange Option | 13.85 | Put | | | 24.31440 | 26.846 | 9.97 | 0.00 | 0 | 21,000 |
| € / R | On | 15/09/2014 | Foreign Exchange Option | 14.00 | Call | | | 170.62680 | 132.788 | 9.29 | 0.00 | 0 | 0 |
| € / R | On | 15/09/2014 | Foreign Exchange Option | 16.34 | Put | | | 2,225.81780 | 2,271.012 | 21.98 | 0.00 | 0 | 0 |
| € / R | On | 15/09/2014 | Foreign Exchange Option | 14.34 | Call | | | 32.52270 | 21.011 | 10.27 | 0.00 | 0 | 0 |
| € / R | On | 15/09/2014 | Foreign Exchange Option | 14.34 | Put | | | 258.32270 | 292.011 | 10.27 | 0.00 | 0 | 0 |
| € / R | On | 15/09/2014 | Foreign Exchange Option | 15.71 | Call | | | 0.08270 | 0.037 | 17.74 | 0.00 | 0 | 49,000 |
| € / R | On | 15/09/2014 | Foreign Exchange Option | 15.71 | Put | | | 1,595.88270 | 1,641.037 | 17.74 | 0.00 | 0 | 0 |
| € / R | On | 15/09/2014 | Foreign Exchange Option | 13.54 | Put | | | 3.28090 | 3.490 | 11.37 | 0.00 | 0 | 21,000 |
| € / R | On | 15/09/2014 | Foreign Exchange Option | 14.30 | Call | | | 40.27010 | 26.614 | 10.10 | 0.00 | 0 | 0 |
| € / R | On | 15/09/2014 | Foreign Exchange Option | 14.30 | Put | | | 226.07010 | 257.614 | 10.10 | 0.00 | 0 | 0 |
| € / R | On | 15/09/2014 | Foreign Exchange Option | 14.33 | Call | | | 34.32250 | 22.299 | 10.23 | 0.00 | 0 | 0 |
| € / R | On | 15/09/2014 | Foreign Exchange Option | 14.33 | Put | | | 250.12250 | 283.299 | 10.23 | 0.00 | 0 | 800 |
| € / R | On | 15/09/2014 | Foreign Exchange Option | 16.34 | Call | | | 0.01780 | 0.012 | 21.98 | 0.00 | 0 | 800 |
| € / R | On | 15/09/2014 | Foreign Exchange Option | 14.00 | Put | | | 56.42680 | 63.788 | 9.29 | 0.00 | 0 | 13,000 |
| € / R | On | 15/09/2014 | Foreign Exchange Option | 14.35 | Call | | | 30.80760 | 19.792 | 10.31 | 0.00 | 0 | 0 |
| € / R | On | 15/09/2014 | Foreign Exchange Option | 14.35 | Put | | | 266.60760 | 300.792 | 10.31 | 0.00 | 0 | 0 |
| € / R | On | 15/09/2014 | Foreign Exchange Option | 14.36 | Call | | | 29.17550 | 18.639 | 10.35 | 0.00 | 0 | 0 |
| € / R | On | 15/09/2014 | Foreign Exchange Option | 14.36 | Put | | | 274.97550 | 309.639 | 10.35 | 0.00 | 0 | 0 |
| € / R | On | 15/09/2014 | Foreign Exchange Option | 13.54 | Call | | | 577.48090 | 532.490 | 11.37 | 0.00 | 0 | 0 |
| € / R | On | 12/12/2014 | Foreign Exchange Option | 16.30 | Call | | | 31.24070 | 25.188 | 15.26 | 0.00 | 0 | 1,737 |
| € / R | On | 12/12/2014 | Foreign Exchange Option | 16.30 | Put | | | 1,996.94070 | 2,037.688 | 15.26 | 0.00 | 0 | 0 |
| € / R | On | 12/12/2014 | Foreign Exchange Option | 13.70 | Put | | | 71.46120 | 74.902 | 9.38 | 0.00 | 0 | 0 |
| € / R | On | 12/12/2014 | Foreign Exchange Option | 13.71 | Call | | | 697.85810 | 654.658 | 9.39 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|----------------------|------------------|----------------|
| € / R | On | 12/12/2014 | Foreign Exchange Option | 13.71 | Put | | | 73.55810 | 77.158 | 9.39 | 0.00 | 0 | 0 |
| € / R | On | 12/12/2014 | Foreign Exchange Option | 13.74 | Call | | | 674.41590 | 631.720 | 9.42 | 0.00 | 0 | 0 |
| € / R | On | 12/12/2014 | Foreign Exchange Option | 13.74 | Put | | | 80.11590 | 84.220 | 9.42 | 0.00 | 0 | 650 |
| € / R | On | 12/12/2014 | Foreign Exchange Option | 13.50 | Call | | | 875.39750 | 829.547 | 9.39 | 0.00 | 0 | 0 |
| € / R | On | 12/12/2014 | Foreign Exchange Option | 13.50 | Put | | | 41.09750 | 42.047 | 9.39 | 0.00 | 0 | 1,737 |
| € / R | On | 12/12/2014 | Foreign Exchange Option | 13.69 | Call | | | 713.70800 | 670.191 | 9.37 | 0.00 | 0 | 0 |
| € / R | On | 12/12/2014 | Foreign Exchange Option | 13.69 | Put | | | 69.40800 | 72.691 | 9.37 | 0.00 | 0 | 0 |
| € / R | On | 12/12/2014 | Foreign Exchange Option | 13.70 | Call | | | 705.76120 | 662.402 | 9.38 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.28 | Call | | | 263.38480 | 241.283 | 12.28 | 0.00 | 0 | 5,700 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.28 | Put | | | 956.58480 | 983.683 | 12.28 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.94 | Call | | | 345.37700 | 320.127 | 11.56 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.94 | Put | | | 698.57700 | 722.527 | 11.56 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.95 | Call | | | 342.57080 | 317.421 | 11.59 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.95 | Put | | | 705.77080 | 729.821 | 11.59 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.00 | Call | | | 777.49810 | 739.579 | 10.05 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.00 | Put | | | 190.69810 | 201.979 | 10.05 | 0.00 | 0 | 5,700 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.96 | Call | | | 339.79090 | 314.742 | 11.61 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.96 | Put | | | 712.99090 | 737.142 | 11.61 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.02 | Call | | | 764.59530 | 726.909 | 10.07 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.02 | Put | | | 197.79530 | 209.309 | 10.07 | 0.00 | 0 | 8,500 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.31 | Call | | | 257.33430 | 235.495 | 12.34 | 0.00 | 0 | 8,500 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.31 | Put | | | 980.53430 | 1,007.895 | 12.34 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 15.40 | Call | | | 422.23050 | 393.913 | 12.47 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 15.40 | Put | | | 993.53050 | 1,017.613 | 12.47 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 15.41 | Call | | | 419.70400 | 391.455 | 12.49 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 15.41 | Put | | | 1,001.00400 | 1,025.155 | 12.49 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 15.39 | Call | | | 424.77550 | 396.395 | 12.45 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 15.39 | Put | | | 986.07550 | 1,010.095 | 12.45 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | | 0.00 | 0 | 138,124 |
| Total € / R | | | | | | | | | | | 53,966,867.50 | 3,725 | 230,352 |
| AU\$ / R | On | 15/09/2014 | Foreign Exchange Future | | | 9.99740 | | 9.96910 | | | 0.00 | 0 | 13,740 |
| AU\$ / R | On | 12/12/2014 | Foreign Exchange Future | | | 10.08360 | | 10.05510 | | | 0.00 | 0 | 10,596 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Future | | | 10.18630 | | 10.15860 | | | 0.00 | 0 | 2,452 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Future | | | 10.28360 | | 10.25720 | | | 0.00 | 0 | 1,050 |
| Total AU\$ / R Future | | | | | | | | | | | 0.00 | 0 | 27,838 |
| AU\$ / R | On | 15/09/2014 | Foreign Exchange Option | 9.54 | Call | | | 431.33370 | 459.006 | 12.54 | 0.00 | 0 | 0 |
| AU\$ / R | On | 15/09/2014 | Foreign Exchange Option | 9.54 | Put | | | 2.23370 | 1.606 | 12.54 | 0.00 | 0 | 0 |
| AU\$ / R | On | 15/09/2014 | Foreign Exchange Option | 9.55 | Call | | | 421.50480 | 449.134 | 12.45 | 0.00 | 0 | 0 |
| AU\$ / R | On | 15/09/2014 | Foreign Exchange Option | 9.55 | Put | | | 2.40480 | 1.734 | 12.45 | 0.00 | 0 | 0 |
| AU\$ / R | On | 15/09/2014 | Foreign Exchange Option | 9.56 | Call | | | 411.68970 | 439.273 | 12.35 | 0.00 | 0 | 0 |
| AU\$ / R | On | 15/09/2014 | Foreign Exchange Option | 9.56 | Put | | | 2.58970 | 1.873 | 12.35 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.80 | Call | | | 35.87270 | 34.733 | 11.04 | 0.00 | 0 | 201 |
| AU\$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.80 | Put | | | 780.77270 | 751.133 | 11.04 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| AU\$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.61 | Call | | | 491.23310 | 513.783 | 9.25 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.61 | Put | | | 46.13310 | 40.183 | 9.25 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.45 | Call | | | 631.95420 | 658.078 | 9.79 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.45 | Put | | | 26.85420 | 24.478 | 9.79 | 0.00 | 0 | 201 |
| AU\$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.59 | Call | | | 507.70020 | 531.033 | 9.29 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.59 | Put | | | 42.60020 | 37.433 | 9.29 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.60 | Call | | | 499.43920 | 522.182 | 9.25 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.60 | Put | | | 44.33920 | 38.582 | 9.25 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.75 | Put | | | 735.25020 | 705.826 | 10.93 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.80 | Call | | | 347.03550 | 365.341 | 9.20 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.80 | Put | | | 91.93550 | 81.741 | 9.20 | 0.00 | 0 | 201 |
| AU\$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.05 | Call | | | 197.61090 | 209.302 | 9.14 | 0.00 | 0 | 201 |
| AU\$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.05 | Put | | | 192.51090 | 175.702 | 9.14 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.75 | Call | | | 40.35020 | 39.426 | 10.93 | 0.00 | 0 | 201 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.00 | Call | | | 390.92220 | 401.975 | 10.21 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.00 | Put | | | 232.32220 | 215.675 | 10.21 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.01 | Call | | | 385.35920 | 396.232 | 10.21 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.01 | Put | | | 236.75920 | 219.932 | 10.21 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Option | 9.99 | Call | | | 396.53770 | 407.768 | 10.21 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Option | 9.99 | Put | | | 227.93770 | 211.468 | 10.21 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.26 | Put | | | 397.89290 | 380.116 | 10.88 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.24 | Call | | | 403.86520 | 413.215 | 10.87 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.24 | Put | | | 386.66520 | 369.615 | 10.87 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.25 | Call | | | 399.21770 | 408.447 | 10.88 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.25 | Put | | | 392.01770 | 374.847 | 10.88 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.26 | Call | | | 395.09290 | 403.716 | 10.88 | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | | | | 0.00 | 0 | 1,005 |
| Total AU\$ / R | | | | | | | | | | | 0.00 | 0 | 28,843 |
| CAD/ R | On | 15/09/2014 | Foreign Exchange Future | | | 9.83120 | | 9.84030 | | | 0.00 | 0 | 100 |
| CAD/ R | On | 12/12/2014 | Foreign Exchange Future | | | 9.95680 | | 9.96640 | | | 0.00 | 0 | 0 |
| CAD/ R | On | 16/03/2015 | Foreign Exchange Future | | | 10.10020 | | 10.11000 | | | 0.00 | 0 | 0 |
| Total CAD/ R Future | | | | | | | | | | | 0.00 | 0 | 100 |
| CAD/ R | On | 15/09/2014 | Foreign Exchange Option | 9.99 | Call | | | 16.24980 | 10.491 | 8.18 | 0.00 | 0 | 0 |
| CAD/ R | On | 15/09/2014 | Foreign Exchange Option | 9.99 | Put | | | 165.94980 | 169.291 | 8.18 | 0.00 | 0 | 0 |
| CAD/ R | On | 15/09/2014 | Foreign Exchange Option | 10.00 | Call | | | 14.91390 | 9.560 | 8.28 | 0.00 | 0 | 0 |
| CAD/ R | On | 15/09/2014 | Foreign Exchange Option | 10.00 | Put | | | 174.61390 | 178.360 | 8.28 | 0.00 | 0 | 0 |
| CAD/ R | On | 15/09/2014 | Foreign Exchange Option | 10.01 | Call | | | 13.68630 | 8.717 | 8.39 | 0.00 | 0 | 0 |
| CAD/ R | On | 15/09/2014 | Foreign Exchange Option | 10.01 | Put | | | 183.38630 | 187.517 | 8.39 | 0.00 | 0 | 0 |
| CAD/ R | On | 12/12/2014 | Foreign Exchange Option | 9.99 | Call | | | 194.42510 | 183.623 | 9.59 | 0.00 | 0 | 0 |
| CAD/ R | On | 12/12/2014 | Foreign Exchange Option | 9.99 | Put | | | 218.02510 | 216.823 | 9.59 | 0.00 | 0 | 0 |
| CAD/ R | On | 12/12/2014 | Foreign Exchange Option | 10.00 | Call | | | 190.44240 | 179.688 | 9.63 | 0.00 | 0 | 0 |
| CAD/ R | On | 12/12/2014 | Foreign Exchange Option | 10.00 | Put | | | 224.04240 | 222.888 | 9.63 | 0.00 | 0 | 0 |
| CAD/ R | On | 12/12/2014 | Foreign Exchange Option | 10.01 | Call | | | 186.53320 | 175.829 | 9.66 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|-----------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| CAD/ R | On | 12/12/2014 | Foreign Exchange Option | 10.01 | Put | | | 230.13320 | 229.029 | 9.66 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/03/2015 | Foreign Exchange Option | 10.10 | Put | | | 0.00000 | 293.642 | 10.00 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/03/2015 | Foreign Exchange Option | 10.11 | Call | | | 0.00000 | 289.809 | 10.03 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/03/2015 | Foreign Exchange Option | 10.11 | Put | | | 0.00000 | 299.609 | 10.03 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/03/2015 | Foreign Exchange Option | 10.09 | Call | | | 0.00000 | 298.533 | 10.00 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/03/2015 | Foreign Exchange Option | 10.09 | Put | | | 0.00000 | 288.333 | 10.00 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/03/2015 | Foreign Exchange Option | 10.10 | Call | | | 0.00000 | 293.842 | 10.00 | 0.00 | 0 | 0 |
| Total CAD/ R Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CAD/ R | | | | | | | | | | | 0.00 | 0 | 100 |
| CF CANDCO | On | 12/12/2014 | Foreign Exchange Future | | | 12.90600 | | -18.99770 | | | 0.00 | 0 | 1,942 |
| Total CF CANDO CAFD Future | | | | | | | | | | | 0.00 | 0 | 1,942 |
| Total CF CANDO CAFD | | | | | | | | | | | 0.00 | 0 | 1,942 |
| CF CANDCO | On | 12/12/2014 | Foreign Exchange Future | | | 665.24700 | | 703.72360 | | | 0.00 | 0 | 26,600 |
| Total CF CANDO CAFE Future | | | | | | | | | | | 0.00 | 0 | 26,600 |
| Total CF CANDO CAFE | | | | | | | | | | | 0.00 | 0 | 26,600 |
| CF CANDCO | On | 12/12/2014 | Foreign Exchange Future | | | 755.73820 | | 795.02950 | | | 0.00 | 0 | 2,913 |
| Total CF CANDO CAFH Future | | | | | | | | | | | 0.00 | 0 | 2,913 |
| Total CF CANDO CAFH | | | | | | | | | | | 0.00 | 0 | 2,913 |
| CF CANDCO | On | 12/12/2014 | Foreign Exchange Future | | | 199.69740 | | -182.29220 | | | 0.00 | 0 | 4,362 |
| Total CF CANDO CAFJ Future | | | | | | | | | | | 0.00 | 0 | 4,362 |
| Total CF CANDO CAFJ | | | | | | | | | | | 0.00 | 0 | 4,362 |
| CF CANDCO | On | 12/12/2014 | Foreign Exchange Future | | | 587.98150 | | 626.37770 | | | 0.00 | 0 | 1,871 |
| Total CF CANDO CAFK Future | | | | | | | | | | | 0.00 | 0 | 1,871 |
| Total CF CANDO CAFK | | | | | | | | | | | 0.00 | 0 | 1,871 |
| CF CANDCO | On | 15/09/2014 | Foreign Exchange Future | | | 5.78690 | | 13.25810 | | | 0.00 | 0 | 5,000 |
| Total CF CANDO CAFM Future | | | | | | | | | | | 0.00 | 0 | 5,000 |
| Total CF CANDO CAFM | | | | | | | | | | | 0.00 | 0 | 5,000 |
| CHF / R | On | 15/09/2014 | Foreign Exchange Future | | | 11.65050 | | 11.69390 | | | 0.00 | 0 | 0 |
| CHF / R | On | 12/12/2014 | Foreign Exchange Future | | | 11.83500 | | 11.87990 | | | 0.00 | 0 | 6,452 |
| CHF / R | On | 16/03/2015 | Foreign Exchange Future | | | 12.04850 | | 12.09530 | | | 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 |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| Total CHF / R Future | | | | | | | | | | | 0.00 | 0 | 6,627 |
| CHF / R | On | 15/09/2014 | Foreign Exchange Option | 12.99 | Call | | | 0.09320 | 0.026 | 17.33 | 0.00 | 0 | 0 |
| CHF / R | On | 15/09/2014 | Foreign Exchange Option | 12.99 | Put | | | 1,296.19320 | 1,339.526 | 17.33 | 0.00 | 0 | 0 |
| CHF / R | On | 15/09/2014 | Foreign Exchange Option | 13.00 | Call | | | 0.09080 | 0.026 | 17.43 | 0.00 | 0 | 0 |
| CHF / R | On | 15/09/2014 | Foreign Exchange Option | 13.00 | Put | | | 1,306.19080 | 1,349.526 | 17.43 | 0.00 | 0 | 0 |
| CHF / R | On | 15/09/2014 | Foreign Exchange Option | 13.01 | Call | | | 0.08850 | 0.025 | 17.53 | 0.00 | 0 | 0 |
| CHF / R | On | 15/09/2014 | Foreign Exchange Option | 13.01 | Put | | | 1,316.18850 | 1,359.525 | 17.53 | 0.00 | 0 | 0 |
| CHF / R | On | 12/12/2014 | Foreign Exchange Option | 12.24 | Call | | | 150.50760 | 125.494 | 11.27 | 0.00 | 0 | 0 |
| CHF / R | On | 12/12/2014 | Foreign Exchange Option | 12.24 | Put | | | 510.60760 | 530.494 | 11.27 | 0.00 | 0 | 0 |
| CHF / R | On | 12/12/2014 | Foreign Exchange Option | 12.25 | Call | | | 148.16570 | 123.396 | 11.29 | 0.00 | 0 | 0 |
| CHF / R | On | 12/12/2014 | Foreign Exchange Option | 12.25 | Put | | | 518.26570 | 538.396 | 11.29 | 0.00 | 0 | 0 |
| CHF / R | On | 12/12/2014 | Foreign Exchange Option | 12.26 | Call | | | 145.86190 | 121.335 | 11.32 | 0.00 | 0 | 0 |
| CHF / R | On | 12/12/2014 | Foreign Exchange Option | 12.26 | Put | | | 525.96190 | 546.335 | 11.32 | 0.00 | 0 | 0 |
| CHF / R | On | 16/03/2015 | Foreign Exchange Option | 12.99 | Call | | | 173.77990 | 152.519 | 13.32 | 0.00 | 0 | 0 |
| CHF / R | On | 16/03/2015 | Foreign Exchange Option | 12.99 | Put | | | 1,068.47990 | 1,094.019 | 13.32 | 0.00 | 0 | 0 |
| CHF / R | On | 16/03/2015 | Foreign Exchange Option | 13.00 | Call | | | 172.21560 | 151.076 | 13.34 | 0.00 | 0 | 0 |
| CHF / R | On | 16/03/2015 | Foreign Exchange Option | 13.00 | Put | | | 1,076.91560 | 1,102.576 | 13.34 | 0.00 | 0 | 0 |
| CHF / R | On | 16/03/2015 | Foreign Exchange Option | 13.01 | Call | | | 170.67070 | 149.649 | 13.36 | 0.00 | 0 | 0 |
| CHF / R | On | 16/03/2015 | Foreign Exchange Option | 13.01 | Put | | | 1,085.37070 | 1,111.149 | 13.36 | 0.00 | 0 | 0 |
| Total CHF / R Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CHF / R | | | | | | | | | | | 0.00 | 0 | 6,627 |
| CNH / R | On | 15/09/2014 | Foreign Exchange Future | | | 1.74130 | | 1.74590 | | | 0.00 | 0 | 0 |
| CNH / R | On | 12/12/2014 | Foreign Exchange Future | | | 1.75630 | | 1.76120 | | | 0.00 | 0 | 0 |
| CNH / R | On | 16/03/2015 | Foreign Exchange Future | | | 1.77610 | | 1.78000 | | | 0.00 | 0 | 0 |
| Total CNH / R Future | | | | | | | | | | | 0.00 | 0 | 0 |
| CNH / R | On | 15/09/2014 | Foreign Exchange Option | 2.01 | Call | | | 0.03040 | 0.022 | 21.59 | 0.00 | 0 | 0 |
| CNH / R | On | 15/09/2014 | Foreign Exchange Option | 2.01 | Put | | | 2,641.03040 | 2,687.022 | 21.59 | 0.00 | 0 | 0 |
| CNH / R | On | 15/09/2014 | Foreign Exchange Option | 1.99 | Call | | | 0.03750 | 0.023 | 20.23 | 0.00 | 0 | 0 |
| CNH / R | On | 15/09/2014 | Foreign Exchange Option | 1.99 | Put | | | 2,441.03750 | 2,487.023 | 20.23 | 0.00 | 0 | 0 |
| CNH / R | On | 15/09/2014 | Foreign Exchange Option | 2.00 | Call | | | 0.03360 | 0.022 | 20.91 | 0.00 | 0 | 0 |
| CNH / R | On | 15/09/2014 | Foreign Exchange Option | 2.00 | Put | | | 2,541.03360 | 2,587.022 | 20.91 | 0.00 | 0 | 0 |
| CNH / R | On | 12/12/2014 | Foreign Exchange Option | 1.76 | Put | | | 359.83460 | 377.733 | 9.78 | 0.00 | 0 | 0 |
| CNH / R | On | 12/12/2014 | Foreign Exchange Option | 1.74 | Call | | | 471.68120 | 436.805 | 9.57 | 0.00 | 0 | 0 |
| CNH / R | On | 12/12/2014 | Foreign Exchange Option | 1.74 | Put | | | 259.68120 | 273.805 | 9.57 | 0.00 | 0 | 0 |
| CNH / R | On | 12/12/2014 | Foreign Exchange Option | 1.75 | Call | | | 416.34500 | 383.369 | 9.59 | 0.00 | 0 | 0 |
| CNH / R | On | 12/12/2014 | Foreign Exchange Option | 1.75 | Put | | | 304.34500 | 320.369 | 9.59 | 0.00 | 0 | 0 |
| CNH / R | On | 12/12/2014 | Foreign Exchange Option | 1.76 | Call | | | 371.83460 | 340.733 | 9.78 | 0.00 | 0 | 0 |
| CNH / R | On | 16/03/2015 | Foreign Exchange Option | 1.80 | Put | | | 0.00000 | 705.317 | 11.12 | 0.00 | 0 | 0 |
| CNH / R | On | 16/03/2015 | Foreign Exchange Option | 1.81 | Call | | | 0.00000 | 433.775 | 11.27 | 0.00 | 0 | 0 |
| CNH / R | On | 16/03/2015 | Foreign Exchange Option | 1.81 | Put | | | 0.00000 | 772.775 | 11.27 | 0.00 | 0 | 0 |
| CNH / R | On | 16/03/2015 | Foreign Exchange Option | 1.79 | Call | | | 0.00000 | 505.163 | 11.03 | 0.00 | 0 | 0 |
| CNH / R | On | 16/03/2015 | Foreign Exchange Option | 1.79 | Put | | | 0.00000 | 644.163 | 11.03 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|-----------------------------------|----|------------|-------------------------|--------|------------|--------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| CNH / R | On | 16/03/2015 | Foreign Exchange Option | 1.80 | Call | | | 0.00000 | 466.317 | 11.12 | 0.00 | 0 | 0 |
| Total CNH / R Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CNH / R | | | | | | | | | | | 0.00 | 0 | 0 |
| QUANTO € | On | 15/09/2014 | Foreign Exchange Future | | | 1.31400 | | 1.31270 | | | 0.00 | 0 | 50 |
| QUANTO € | On | 12/12/2014 | Foreign Exchange Future | | | 1.31480 | | 1.31360 | | | 0.00 | 0 | 0 |
| QUANTO € | On | 16/03/2015 | Foreign Exchange Future | | | 1.31580 | | 1.35000 | | | 0.00 | 0 | 0 |
| Total QUANTO € / \$ Future | | | | | | | | | | | 0.00 | 0 | 50 |
| Total QUANTO € / \$ | | | | | | | | | | | 0.00 | 0 | 50 |
| RAIN | On | 15/09/2014 | Foreign Exchange Future | | | 20,679.89000 | | 20,752.89000 | | | 0.00 | 0 | 0 |
| RAIN | On | 12/12/2014 | Foreign Exchange Future | | | 20,960.72000 | | 21,036.00000 | | | 0.00 | 0 | 0 |
| Total RAIN Future | | | | | | | | | | | 0.00 | 0 | 0 |
| Total RAIN | | | | | | | | | | | 0.00 | 0 | 0 |
| TRY / R | On | 15/09/2014 | Foreign Exchange Future | | | 4.94940 | | 4.93700 | | | 0.00 | 0 | 0 |
| TRY / R | On | 12/12/2014 | Foreign Exchange Future | | | 4.92690 | | 4.91200 | | | 0.00 | 0 | 0 |
| TRY / R | On | 16/03/2015 | Foreign Exchange Future | | | 4.90620 | | 4.90000 | | | 0.00 | 0 | 0 |
| Total TRY / R Future | | | | | | | | | | | 0.00 | 0 | 0 |
| TRY / R | On | 15/09/2014 | Foreign Exchange Option | 4.74 | Call | | | 197.16180 | 209.632 | 9.90 | 0.00 | 0 | 0 |
| TRY / R | On | 15/09/2014 | Foreign Exchange Option | 4.74 | Put | | | 0.16180 | 0.231 | 9.90 | 0.00 | 0 | 0 |
| TRY / R | On | 15/09/2014 | Foreign Exchange Option | 4.75 | Call | | | 187.19280 | 199.671 | 9.66 | 0.00 | 0 | 0 |
| TRY / R | On | 15/09/2014 | Foreign Exchange Option | 4.75 | Put | | | 0.19280 | 0.271 | 9.66 | 0.00 | 0 | 0 |
| TRY / R | On | 15/09/2014 | Foreign Exchange Option | 4.76 | Call | | | 177.23100 | 189.719 | 9.42 | 0.00 | 0 | 0 |
| TRY / R | On | 15/09/2014 | Foreign Exchange Option | 4.76 | Put | | | 0.23100 | 0.319 | 9.42 | 0.00 | 0 | 0 |
| TRY / R | On | 12/12/2014 | Foreign Exchange Option | 4.98 | Call | | | 52.42290 | 56.226 | 7.73 | 0.00 | 0 | 0 |
| TRY / R | On | 12/12/2014 | Foreign Exchange Option | 4.98 | Put | | | 120.42290 | 109.326 | 7.73 | 0.00 | 0 | 0 |
| TRY / R | On | 12/12/2014 | Foreign Exchange Option | 4.99 | Call | | | 49.33830 | 52.819 | 7.77 | 0.00 | 0 | 0 |
| TRY / R | On | 12/12/2014 | Foreign Exchange Option | 4.99 | Put | | | 127.33830 | 115.919 | 7.77 | 0.00 | 0 | 0 |
| TRY / R | On | 12/12/2014 | Foreign Exchange Option | 5.00 | Call | | | 46.41530 | 49.587 | 7.81 | 0.00 | 0 | 0 |
| TRY / R | On | 12/12/2014 | Foreign Exchange Option | 5.00 | Put | | | 134.41530 | 122.687 | 7.81 | 0.00 | 0 | 0 |
| TRY / R | On | 16/03/2015 | Foreign Exchange Option | 4.99 | Call | | | 0.00000 | 88.975 | 8.79 | 0.00 | 0 | 0 |
| TRY / R | On | 16/03/2015 | Foreign Exchange Option | 4.99 | Put | | | 0.00000 | 172.775 | 8.79 | 0.00 | 0 | 0 |
| TRY / R | On | 16/03/2015 | Foreign Exchange Option | 5.00 | Call | | | 0.00000 | 85.586 | 8.82 | 0.00 | 0 | 0 |
| TRY / R | On | 16/03/2015 | Foreign Exchange Option | 5.00 | Put | | | 0.00000 | 179.386 | 8.82 | 0.00 | 0 | 0 |
| TRY / R | On | 16/03/2015 | Foreign Exchange Option | 5.01 | Call | | | 0.00000 | 82.309 | 8.85 | 0.00 | 0 | 0 |
| TRY / R | On | 16/03/2015 | Foreign Exchange Option | 5.01 | Put | | | 0.00000 | 186.109 | 8.85 | 0.00 | 0 | 0 |
| Total TRY / R Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total TRY / R | | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|----------------|------------------|---------------|
| Total Futures | | | | | | | | 337 028 033.00 | 29,602 | 1,128,820 |
| Total Options | | | | | | | | 0.00 | 0 | 2,149,074 |
| Grand Total: | | | | | | | | 337,028,033.00 | 29,602 | 3,277,894 |