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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 14/10/2014

| Contract Details                             | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value  | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------|-------------------|------------|----------------|------------------|---------------|
| \$ / R On 20/10/2014 Foreign Exchange Future |        |            | 11.06820  |           | 11.05260     |                   |            | 0.00           | 0                | 1,280         |
| \$ / R On 21/10/2014 Foreign Exchange Future |        |            | 11.07000  |           | 11.05440     |                   |            | 0.00           | 0                | 0             |
| \$ / R On 22/10/2014 Foreign Exchange Future |        |            | 11.07180  |           | 11.05620     |                   |            | 0.00           | 0                | 0             |
| \$ / R On 27/10/2014 Foreign Exchange Future |        |            | 11.08080  |           | 11.06530     |                   |            | 0.00           | 0                | 0             |
| \$ / R On 29/10/2014 Foreign Exchange Future |        |            | 11.08440  |           | 11.06890     |                   |            | 0.00           | 0                | 668           |
| \$ / R On 30/10/2014 Foreign Exchange Future |        |            | 11.08620  |           | 11.07070     |                   |            | 0.00           | 0                | 0             |
| \$ / R On 04/11/2014 Foreign Exchange Future |        |            | 11.09530  |           | 11.07970     |                   |            | 0.00           | 0                | 0             |
| \$ / R On 05/11/2014 Foreign Exchange Future |        |            | 11.09710  |           | 11.08160     |                   |            | 0.00           | 0                | 0             |
| \$ / R On 10/11/2014 Foreign Exchange Future |        |            | 11.10610  |           | 11.09060     |                   |            | 0.00           | 0                | 1,338         |
| \$ / R On 12/11/2014 Foreign Exchange Future |        |            | 11.10970  |           | 11.09420     |                   |            | 0.00           | 0                | 711           |
| \$ / R On 25/11/2014 Foreign Exchange Future |        |            | 11.13380  |           | 11.11840     |                   |            | 0.00           | 0                | 0             |
| \$ / R On 26/11/2014 Foreign Exchange Future |        |            | 11.13570  |           | 11.12030     |                   |            | 0.00           | 0                | 0             |
| \$ / R On 28/11/2014 Foreign Exchange Future |        |            | 11.13950  |           | 11.12400     |                   |            | 0.00           | 0                | 0             |
| \$ / R On 10/12/2014 Foreign Exchange Future |        |            | 11.16210  |           | 11.14670     |                   |            | 0.00           | 0                | 800           |
| \$ / R On 11/12/2014 Foreign Exchange Future |        |            | 11.16400  |           | 11.14860     |                   |            | 0.00           | 0                | 4,000         |
| \$ / R On 12/12/2014 Foreign Exchange Future |        |            | 11.16590  |           | 11.15040     |                   |            | 277,126,472.10 | 24,819           | 968,660       |
| \$ / R On 15/12/2014 Foreign Exchange Future |        |            | 11.17150  |           | 11.15610     |                   |            | 0.00           | 0                | 0             |
| \$ / R On 23/12/2014 Foreign Exchange Future |        |            | 11.18810  |           | 11.17320     |                   |            | 0.00           | 0                | 440           |
| \$ / R On 28/01/2015 Foreign Exchange Future |        |            | 11.26330  |           | 11.24810     |                   |            | 0.00           | 0                | 2,300         |
| \$ / R On 25/02/2015 Foreign Exchange Future |        |            | 11.31860  |           | 11.30330     |                   |            | 0.00           | 0                | 2,421         |
| \$ / R On 26/02/2015 Foreign Exchange Future |        |            | 11.32060  |           | 11.30530     |                   |            | 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 | 27/02/2015 | Foreign Exchange Future |        |            | 11.32260  |           | 11.30720     |                   |            | 0.00                  | 0                | 0                |
| \$ / R                     | On | 16/03/2015 | Foreign Exchange Future |        |            | 11.35620  |           | 11.34070     |                   |            | 8,857,836.00          | 780              | 117,333          |
| \$ / R                     | On | 27/03/2015 | Foreign Exchange Future |        |            | 11.37790  |           | 11.36240     |                   |            | 0.00                  | 0                | 2,435            |
| \$ / R                     | On | 01/04/2015 | Foreign Exchange Future |        |            | 11.38780  |           | 11.37220     |                   |            | 0.00                  | 0                | 0                |
| \$ / R                     | On | 28/04/2015 | Foreign Exchange Future |        |            | 11.44220  |           | 11.42670     |                   |            | 0.00                  | 0                | 2,450            |
| \$ / R                     | On | 27/05/2015 | Foreign Exchange Future |        |            | 11.50210  |           | 11.48660     |                   |            | 0.00                  | 0                | 1,375            |
| \$ / R                     | On | 12/06/2015 | Foreign Exchange Future |        |            | 11.53520  |           | 11.51970     |                   |            | 5,767,600.00          | 500              | 19,305           |
| \$ / R                     | On | 26/06/2015 | Foreign Exchange Future |        |            | 11.56410  |           | 11.54860     |                   |            | 0.00                  | 0                | 1,386            |
| \$ / R                     | On | 29/07/2015 | Foreign Exchange Future |        |            | 11.63330  |           | 11.61810     |                   |            | 0.00                  | 0                | 0                |
| \$ / R                     | On | 27/08/2015 | Foreign Exchange Future |        |            | 11.69560  |           | 11.68090     |                   |            | 0.00                  | 0                | 0                |
| \$ / R                     | On | 14/09/2015 | Foreign Exchange Future |        |            | 11.73430  |           | 11.71980     |                   |            | 0.00                  | 0                | 2,885            |
| \$ / R                     | On | 28/09/2015 | Foreign Exchange Future |        |            | 11.76430  |           | 11.75010     |                   |            | 0.00                  | 0                | 0                |
| \$ / R                     | On | 28/10/2015 | Foreign Exchange Future |        |            | 11.82890  |           | 11.81490     |                   |            | 0.00                  | 0                | 0                |
| \$ / R                     | On | 25/11/2015 | Foreign Exchange Future |        |            | 11.88940  |           | 11.87510     |                   |            | 0.00                  | 0                | 0                |
| \$ / R                     | On | 11/12/2015 | Foreign Exchange Future |        |            | 11.92390  |           | 11.90950     |                   |            | 0.00                  | 0                | 2,400            |
| \$ / R                     | On | 21/12/2015 | Foreign Exchange Future |        |            | 11.94550  |           | 11.93100     |                   |            | 0.00                  | 0                | 0                |
| <b>Total \$ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            | <b>291,751,908.10</b> | <b>26,099</b>    | <b>1,132,187</b> |
| \$ / R                     | On | 20/10/2014 | Foreign Exchange Option | 11.14  | Call       |           |           | 30.06010     | 31.599            | 10.72      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 20/10/2014 | Foreign Exchange Option | 11.14  | Put        |           |           | 117.46010    | 103.399           | 10.72      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 21/10/2014 | Foreign Exchange Option | 11.24  | Call       |           |           | 16.49290     | 16.367            | 11.58      | 0.00                  | 0                | 9,000            |
| \$ / R                     | On | 21/10/2014 | Foreign Exchange Option | 11.24  | Put        |           |           | 202.09290    | 186.367           | 11.58      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 22/10/2014 | Foreign Exchange Option | 11.21  | Call       |           |           | 24.57230     | 25.068            | 11.35      | 0.00                  | 0                | 5,000            |
| \$ / R                     | On | 22/10/2014 | Foreign Exchange Option | 11.21  | Put        |           |           | 178.37230    | 163.268           | 11.35      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 27/10/2014 | Foreign Exchange Option | 11.26  | Call       |           |           | 29.75830     | 30.661            | 11.23      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 27/10/2014 | Foreign Exchange Option | 11.26  | Put        |           |           | 224.45830    | 209.861           | 11.23      | 0.00                  | 0                | 6,000            |
| \$ / R                     | On | 27/10/2014 | Foreign Exchange Option | 11.38  | Call       |           |           | 14.52700     | 14.768            | 11.95      | 0.00                  | 0                | 6,000            |
| \$ / R                     | On | 27/10/2014 | Foreign Exchange Option | 11.38  | Put        |           |           | 329.22700    | 313.968           | 11.95      | 0.00                  | 0                | 6,000            |
| \$ / R                     | On | 29/10/2014 | Foreign Exchange Option | 8.30   | Call       |           |           | 2,768.90000  | 2,784.400         | 29.77      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 29/10/2014 | Foreign Exchange Option | 8.30   | Put        |           |           | 0.00000      | 0.000             | 29.77      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 29/10/2014 | Foreign Exchange Option | 11.69  | Call       |           |           | 3.83930      | 3.288             | 13.65      | 0.00                  | 0                | 500              |
| \$ / R                     | On | 29/10/2014 | Foreign Exchange Option | 11.69  | Put        |           |           | 624.93930    | 608.888           | 13.65      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 29/10/2014 | Foreign Exchange Option | 13.33  | Call       |           |           | 0.03660      | 0.018             | 24.78      | 0.00                  | 0                | 500              |
| \$ / R                     | On | 29/10/2014 | Foreign Exchange Option | 13.33  | Put        |           |           | 2,261.13660  | 2,245.618         | 24.78      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 29/10/2014 | Foreign Exchange Option | 10.80  | Call       |           |           | 289.18570    | 302.360           | 11.70      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 29/10/2014 | Foreign Exchange Option | 10.80  | Put        |           |           | 20.28570     | 17.960            | 11.70      | 0.00                  | 0                | 500              |
| \$ / R                     | On | 29/10/2014 | Foreign Exchange Option | 11.15  | Call       |           |           | 64.32430     | 66.800            | 10.68      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 29/10/2014 | Foreign Exchange Option | 11.15  | Put        |           |           | 145.42430    | 132.400           | 10.68      | 0.00                  | 0                | 500              |
| \$ / R                     | On | 29/10/2014 | Foreign Exchange Option | 11.25  | Call       |           |           | 38.64490     | 39.313            | 11.22      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 29/10/2014 | Foreign Exchange Option | 11.25  | Put        |           |           | 219.74490    | 204.913           | 11.22      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 30/10/2014 | Foreign Exchange Option | 11.50  | Call       |           |           | 11.91430     | 11.433            | 12.67      | 0.00                  | 0                | 6,000            |
| \$ / R                     | On | 30/10/2014 | Foreign Exchange Option | 11.50  | Put        |           |           | 441.21430    | 425.233           | 12.67      | 0.00                  | 0                | 6,000            |
| \$ / R                     | On | 30/10/2014 | Foreign Exchange Option | 11.36  | Call       |           |           | 24.26450     | 24.211            | 11.90      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 30/10/2014 | Foreign Exchange Option | 11.36  | Put        |           |           | 313.56450    | 298.011           | 11.90      | 0.00                  | 0                | 6,000            |
| \$ / R                     | On | 04/11/2014 | Foreign Exchange Option | 10.16  | Call       |           |           | 920.56540    | 936.066           | 14.72      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 04/11/2014 | Foreign Exchange Option | 10.16  | Put        |           |           | 0.86540      | 0.766             | 14.72      | 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  | Call       |           |           | 3.28640      | 3.163             | 14.57      | 0.00          | 0                | 3,882         |
| \$ / R           | On | 04/11/2014 | Foreign Exchange Option | 11.91  | Put        |           |           | 833.58640    | 817.863           | 14.57      | 0.00          | 0                | 0             |
| \$ / R           | On | 05/11/2014 | Foreign Exchange Option | 10.75  | Call       |           |           | 350.74630    | 364.734           | 11.05      | 0.00          | 0                | 10,000        |
| \$ / R           | On | 05/11/2014 | Foreign Exchange Option | 10.75  | Put        |           |           | 19.14630     | 17.635            | 11.05      | 0.00          | 0                | 0             |
| \$ / R           | On | 05/11/2014 | Foreign Exchange Option | 11.20  | Call       |           |           | 72.30490     | 75.408            | 10.98      | 0.00          | 0                | 10,000        |
| \$ / R           | On | 05/11/2014 | Foreign Exchange Option | 11.20  | Put        |           |           | 190.70490    | 178.308           | 10.98      | 0.00          | 0                | 0             |
| \$ / R           | On | 10/11/2014 | Foreign Exchange Option | 11.18  | Call       |           |           | 92.88500     | 96.824            | 10.79      | 0.00          | 0                | 0             |
| \$ / R           | On | 10/11/2014 | Foreign Exchange Option | 11.18  | Put        |           |           | 182.28500    | 170.724           | 10.79      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/11/2014 | Foreign Exchange Option | 10.78  | Call       |           |           | 340.86280    | 354.342           | 10.30      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/11/2014 | Foreign Exchange Option | 10.78  | Put        |           |           | 26.66280     | 24.642            | 10.30      | 0.00          | 0                | 0             |
| \$ / R           | On | 25/11/2014 | Foreign Exchange Option | 13.61  | Call       |           |           | 0.54560      | 0.417             | 20.23      | 0.00          | 0                | 500           |
| \$ / R           | On | 25/11/2014 | Foreign Exchange Option | 13.61  | Put        |           |           | 2,492.14560  | 2,476.617         | 20.23      | 0.00          | 0                | 0             |
| \$ / R           | On | 25/11/2014 | Foreign Exchange Option | 10.80  | Call       |           |           | 360.35980    | 372.424           | 10.11      | 0.00          | 0                | 0             |
| \$ / R           | On | 25/11/2014 | Foreign Exchange Option | 10.80  | Put        |           |           | 41.95980     | 38.624            | 10.11      | 0.00          | 0                | 500           |
| \$ / R           | On | 26/11/2014 | Foreign Exchange Option | 11.15  | Call       |           |           | 149.99680    | 154.920           | 10.62      | 0.00          | 0                | 0             |
| \$ / R           | On | 26/11/2014 | Foreign Exchange Option | 11.15  | Put        |           |           | 179.69680    | 169.220           | 10.62      | 0.00          | 0                | 500           |
| \$ / R           | On | 26/11/2014 | Foreign Exchange Option | 11.85  | Call       |           |           | 26.51090     | 26.496            | 14.15      | 0.00          | 0                | 500           |
| \$ / R           | On | 26/11/2014 | Foreign Exchange Option | 11.85  | Put        |           |           | 756.21090    | 740.796           | 14.15      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/11/2014 | Foreign Exchange Option | 11.25  | Call       |           |           | 120.79340    | 124.546           | 11.11      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/11/2014 | Foreign Exchange Option | 11.25  | Put        |           |           | 246.79340    | 235.047           | 11.11      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/11/2014 | Foreign Exchange Option | 8.30   | Call       |           |           | 2,824.01170  | 2,839.511         | 21.89      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/11/2014 | Foreign Exchange Option | 8.30   | Put        |           |           | 0.01170      | 0.011             | 21.89      | 0.00          | 0                | 0             |
| \$ / R           | On | 10/12/2014 | Foreign Exchange Option | 10.78  | Call       |           |           | 416.69410    | 428.854           | 10.15      | 0.00          | 0                | 0             |
| \$ / R           | On | 10/12/2014 | Foreign Exchange Option | 10.78  | Put        |           |           | 49.99410     | 46.754            | 10.15      | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2014 | Foreign Exchange Option | 11.07  | Call       |           |           | 228.36550    | 236.145           | 10.49      | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2014 | Foreign Exchange Option | 11.07  | Put        |           |           | 149.76550    | 142.145           | 10.49      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 9.00   | Call       |           |           | 2,150.68230  | 2,166.155         | 17.77      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 9.00   | Put        |           |           | 0.28230      | 0.255             | 17.77      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 9.09   | Call       |           |           | 2,060.75310  | 2,076.221         | 17.35      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 9.09   | Put        |           |           | 0.35310      | 0.321             | 17.35      | 0.00          | 0                | 1,402         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 9.50   | Call       |           |           | 1,651.40760  | 1,666.832         | 15.45      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 9.50   | Put        |           |           | 1.00760      | 0.932             | 15.45      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 9.56   | Call       |           |           | 1,591.58040  | 1,606.994         | 15.17      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 9.56   | Put        |           |           | 1.18040      | 1.094             | 15.17      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 8.55   | Call       |           |           | 2,600.48350  | 2,615.978         | 19.76      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 8.55   | Put        |           |           | 0.08350      | 0.078             | 19.76      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 9.78   | Call       |           |           | 1,372.53550  | 1,387.896         | 14.15      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 9.78   | Put        |           |           | 2.13550      | 1.996             | 14.15      | 0.00          | 0                | 41,000        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 9.88   | Call       |           |           | 1,273.21640  | 1,288.542         | 13.69      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 9.88   | Put        |           |           | 2.81640      | 2.642             | 13.69      | 0.00          | 0                | 79,241        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 9.44   | Call       |           |           | 1,711.26130  | 1,726.695         | 15.73      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 9.44   | Put        |           |           | 0.86130      | 0.795             | 15.73      | 0.00          | 0                | 11,976        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.05  | Call       |           |           | 1,104.95860  | 1,120.199         | 12.90      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.05  | Put        |           |           | 4.55860      | 4.299             | 12.90      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.10  | Call       |           |           | 1,055.59520  | 1,070.792         | 12.63      | 0.00          | 0                | 2,995         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.10  | Put        |           |           | 5.19520      | 4.892             | 12.63      | 0.00          | 0                | 6,581         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 9.60   | Call       |           |           | 1,551.71270  | 1,567.119         | 14.99      | 0.00          | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 9.60   | Put        |           |           | 1.31270      | 1.219             | 14.99      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.34  | Call       |           |           | 820.40270    | 835.253           | 11.36      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.34  | Put        |           |           | 10.00270     | 9.353             | 11.36      | 0.00          | 0                | 2,490         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.35  | Call       |           |           | 810.69040    | 825.519           | 11.30      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.35  | Put        |           |           | 10.29040     | 9.619             | 11.30      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.00  | Call       |           |           | 1,154.35080  | 1,169.621         | 13.13      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.00  | Put        |           |           | 3.95080      | 3.721             | 13.13      | 0.00          | 0                | 38,500        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.38  | Call       |           |           | 781.60910    | 796.370           | 11.14      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.38  | Put        |           |           | 11.20910     | 10.470            | 11.14      | 0.00          | 0                | 500           |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.40  | Call       |           |           | 762.27190    | 776.983           | 11.04      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.40  | Put        |           |           | 11.87190     | 11.083            | 11.04      | 0.00          | 0                | 7,300         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.30  | Call       |           |           | 859.33870    | 874.266           | 11.57      | 0.00          | 0                | 2,326         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.30  | Put        |           |           | 8.93870      | 8.366             | 11.57      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.45  | Call       |           |           | 714.12570    | 728.701           | 10.77      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.45  | Put        |           |           | 13.72570     | 12.801            | 10.77      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.49  | Call       |           |           | 675.84000    | 690.288           | 10.56      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.49  | Put        |           |           | 15.44000     | 14.388            | 10.56      | 0.00          | 0                | 3,000         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.36  | Call       |           |           | 800.98690    | 815.794           | 11.25      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.36  | Put        |           |           | 10.58690     | 9.894             | 11.25      | 0.00          | 0                | 2,490         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.52  | Call       |           |           | 647.28010    | 661.621           | 10.40      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.52  | Put        |           |           | 16.88010     | 15.721            | 10.40      | 0.00          | 0                | 9,425         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.55  | Call       |           |           | 618.86890    | 633.092           | 10.24      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.55  | Put        |           |           | 18.46890     | 17.192            | 10.24      | 0.00          | 0                | 3,283         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.44  | Call       |           |           | 723.73090    | 738.335           | 10.83      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.44  | Put        |           |           | 13.33090     | 12.435            | 10.83      | 0.00          | 0                | 2,491         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.63  | Call       |           |           | 545.61460    | 559.368           | 10.01      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.63  | Put        |           |           | 25.21460     | 23.468            | 10.01      | 0.00          | 0                | 2,359         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.70  | Call       |           |           | 486.26700    | 499.347           | 10.08      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.70  | Put        |           |           | 35.86700     | 33.447            | 10.08      | 0.00          | 0                | 22,902        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.50  | Call       |           |           | 666.30430    | 680.718           | 10.51      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.50  | Put        |           |           | 15.90430     | 14.818            | 10.51      | 0.00          | 0                | 34,450        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.74  | Call       |           |           | 453.69830    | 466.336           | 10.13      | 0.00          | 0                | 3,499         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.74  | Put        |           |           | 43.29830     | 40.436            | 10.13      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.75  | Call       |           |           | 445.72130    | 458.240           | 10.14      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.75  | Put        |           |           | 45.32130     | 42.340            | 10.14      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.60  | Call       |           |           | 571.89350    | 585.893           | 9.97       | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.60  | Put        |           |           | 21.49350     | 19.993            | 9.97       | 0.00          | 0                | 10,558        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.80  | Call       |           |           | 406.88270    | 418.775           | 10.19      | 0.00          | 0                | 500           |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.80  | Put        |           |           | 56.48270     | 52.875            | 10.19      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.81  | Call       |           |           | 399.33150    | 411.092           | 10.21      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.81  | Put        |           |           | 58.93150     | 55.192            | 10.21      | 0.00          | 0                | 6,000         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.73  | Call       |           |           | 461.74240    | 474.494           | 10.12      | 0.00          | 0                | 6,524         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.73  | Put        |           |           | 41.34240     | 38.594            | 10.12      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.83  | Call       |           |           | 384.45350    | 395.942           | 10.23      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.83  | Put        |           |           | 64.05350     | 60.042            | 10.23      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.85  | Call       |           |           | 369.88070    | 381.090           | 10.25      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.85  | Put        |           |           | 69.48070     | 65.190            | 10.25      | 0.00          | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.78  | Call       |           |           | 422.20470    | 434.355           | 10.17      | 0.00          | 0                | 3,000         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.78  | Put        |           |           | 51.80470     | 48.455            | 10.17      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.90  | Call       |           |           | 334.82450    | 345.302           | 10.30      | 0.00          | 0                | 13,000        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.90  | Put        |           |           | 84.42450     | 79.402            | 10.30      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.93  | Call       |           |           | 314.76390    | 324.782           | 10.34      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.93  | Put        |           |           | 94.36390     | 88.882            | 10.34      | 0.00          | 0                | 79,241        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.82  | Call       |           |           | 391.85480    | 403.481           | 10.22      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.82  | Put        |           |           | 61.45480     | 57.581            | 10.22      | 0.00          | 0                | 41,000        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.95  | Call       |           |           | 301.80490    | 311.510           | 10.36      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.95  | Put        |           |           | 101.40490    | 95.610            | 10.36      | 0.00          | 0                | 27,500        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.96  | Call       |           |           | 295.45110    | 304.999           | 10.37      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.96  | Put        |           |           | 105.05110    | 99.099            | 10.37      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.86  | Call       |           |           | 362.71080    | 373.776           | 10.26      | 0.00          | 0                | 1,000         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.86  | Put        |           |           | 72.31080     | 67.876            | 10.26      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.06  | Call       |           |           | 236.59500    | 244.527           | 10.48      | 0.00          | 0                | 3,000         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.06  | Put        |           |           | 146.19500    | 138.627           | 10.48      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.07  | Call       |           |           | 231.17890    | 238.950           | 10.49      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.07  | Put        |           |           | 150.77890    | 143.050           | 10.49      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.94  | Call       |           |           | 308.24260    | 318.104           | 10.35      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 10.94  | Put        |           |           | 97.84260     | 92.204            | 10.35      | 0.00          | 0                | 3,000         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.10  | Call       |           |           | 215.44990    | 222.733           | 10.53      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.10  | Put        |           |           | 165.04990    | 156.833           | 10.53      | 0.00          | 0                | 4,505         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.11  | Call       |           |           | 210.37770    | 217.498           | 10.54      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.11  | Put        |           |           | 169.97770    | 161.598           | 10.54      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.00  | Call       |           |           | 270.88290    | 279.790           | 10.42      | 699,474.25    | 2,500            | 35,000        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.00  | Put        |           |           | 120.48290    | 113.890           | 10.42      | 0.00          | 0                | 35,000        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.15  | Call       |           |           | 190.93610    | 197.417           | 10.58      | 0.00          | 0                | 3,000         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.15  | Put        |           |           | 190.53610    | 181.517           | 10.58      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.20  | Call       |           |           | 171.66030    | 177.423           | 10.82      | 0.00          | 0                | 2,931         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.20  | Put        |           |           | 221.26030    | 211.523           | 10.82      | 0.00          | 0                | 750           |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.09  | Call       |           |           | 220.60740    | 228.053           | 10.52      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.09  | Put        |           |           | 160.20740    | 152.153           | 10.52      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.30  | Call       |           |           | 138.79110    | 143.274           | 11.29      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.30  | Put        |           |           | 288.39110    | 277.373           | 11.29      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.33  | Call       |           |           | 130.25910    | 134.398           | 11.43      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.33  | Put        |           |           | 309.85910    | 298.498           | 11.43      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.13  | Call       |           |           | 200.48810    | 207.288           | 10.56      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.13  | Put        |           |           | 180.08810    | 171.388           | 10.56      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.40  | Call       |           |           | 112.44240    | 115.855           | 11.76      | 0.00          | 0                | 3,000         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.40  | Put        |           |           | 362.04240    | 349.955           | 11.76      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.46  | Call       |           |           | 99.26450     | 102.133           | 12.04      | 0.00          | 0                | 15,000        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.46  | Put        |           |           | 408.86450    | 396.233           | 12.04      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.25  | Call       |           |           | 154.33110    | 159.429           | 11.05      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.25  | Put        |           |           | 253.93110    | 243.529           | 11.05      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.55  | Call       |           |           | 82.58600     | 84.764            | 12.46      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.55  | Put        |           |           | 482.18600    | 468.864           | 12.46      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.61  | Call       |           |           | 73.23020     | 75.020            | 12.74      | 0.00          | 0                | 9,425         |

| 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 | 11.61  | Put        |           |           | 532.83020    | 519.120           | 12.74      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.34  | Call       |           |           | 127.53850    | 131.569           | 11.47      | 0.00          | 0                | 7,300         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.34  | Put        |           |           | 317.13850    | 305.669           | 11.47      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.64  | Call       |           |           | 69.01040     | 70.629            | 12.88      | 0.00          | 0                | 10,558        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.64  | Put        |           |           | 558.61040    | 544.729           | 12.88      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.75  | Call       |           |           | 55.91760     | 57.038            | 13.41      | 0.00          | 0                | 1,670         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.75  | Put        |           |           | 655.51760    | 641.138           | 13.41      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.50  | Call       |           |           | 91.42740     | 93.970            | 12.23      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.50  | Put        |           |           | 441.02740    | 428.070           | 12.23      | 0.00          | 0                | 600           |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.86  | Call       |           |           | 45.83360     | 46.614            | 13.96      | 0.00          | 0                | 38,000        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.86  | Put        |           |           | 755.43360    | 740.714           | 13.96      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.90  | Call       |           |           | 42.73430     | 43.414            | 14.16      | 0.00          | 0                | 2,000         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.90  | Put        |           |           | 792.33430    | 777.514           | 14.16      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.63  | Call       |           |           | 70.38550     | 72.060            | 12.84      | 0.00          | 0                | 1,000         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.63  | Put        |           |           | 549.98550    | 536.160           | 12.84      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.95  | Call       |           |           | 39.22180     | 39.791            | 14.41      | 0.00          | 0                | 10,000        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.95  | Put        |           |           | 838.82180    | 823.891           | 14.41      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 12.00  | Call       |           |           | 36.06850     | 36.541            | 14.66      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 12.00  | Put        |           |           | 885.66850    | 870.641           | 14.66      | 0.00          | 0                | 598           |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.78  | Call       |           |           | 52.91760     | 53.935            | 13.56      | 0.00          | 0                | 4,500         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.78  | Put        |           |           | 682.51760    | 668.035           | 13.56      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 12.10  | Call       |           |           | 30.68170     | 30.996            | 15.16      | 0.00          | 0                | 7,841         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 12.10  | Put        |           |           | 980.28170    | 965.096           | 15.16      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 12.29  | Call       |           |           | 22.09060     | 22.216            | 15.95      | 0.00          | 0                | 1,402         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 12.29  | Put        |           |           | 1,161.69060  | 1,146.316         | 15.95      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.94  | Call       |           |           | 39.89420     | 40.484            | 14.36      | 0.00          | 0                | 500           |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 11.94  | Put        |           |           | 829.49420    | 814.584           | 14.36      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 12.50  | Call       |           |           | 12.84810     | 12.899            | 16.18      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 12.50  | Put        |           |           | 1,362.44810  | 1,346.999         | 16.18      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 13.00  | Call       |           |           | 3.31920      | 3.326             | 16.73      | 0.00          | 0                | 36,000        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 13.00  | Put        |           |           | 1,852.91920  | 1,837.426         | 16.73      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 12.01  | Call       |           |           | 35.47730     | 35.932            | 14.71      | 0.00          | 0                | 500           |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 12.01  | Put        |           |           | 895.07730    | 880.032           | 14.71      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 13.24  | Call       |           |           | 1.69540      | 1.700             | 17.00      | 0.00          | 0                | 41,000        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 13.24  | Put        |           |           | 2,091.29540  | 2,075.800         | 17.00      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 13.26  | Call       |           |           | 1.60240      | 1.607             | 17.02      | 0.00          | 0                | 79,241        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 13.26  | Put        |           |           | 2,111.20240  | 2,095.707         | 17.02      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 12.30  | Call       |           |           | 21.53720     | 21.657            | 15.96      | 0.00          | 0                | 1,130         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 12.30  | Put        |           |           | 1,171.13720  | 1,155.757         | 15.96      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 14.20  | Call       |           |           | 1.12540      | 1.125             | 22.02      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 14.20  | Put        |           |           | 3,050.72540  | 3,035.225         | 22.02      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 14.23  | Call       |           |           | 1.13080      | 1.130             | 22.20      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 14.23  | Put        |           |           | 3,080.73080  | 3,065.230         | 22.20      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 13.06  | Call       |           |           | 2.80890      | 2.815             | 16.80      | 0.00          | 0                | 7,471         |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 13.06  | Put        |           |           | 1,912.40890  | 1,896.915         | 16.80      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 8.50   | Call       |           |           | 2,650.47270  | 2,665.968         | 19.97      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 8.50   | Put        |           |           | 0.07270      | 0.068             | 19.97      | 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 | 14.84  | Call       |           |           | 0.52970      | 0.527             | 23.84      | 0.00          | 0                | 900           |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 14.84  | Put        |           |           | 3,690.12970  | 3,674.627         | 23.84      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 13.60  | Call       |           |           | 1.06930      | 1.071             | 18.39      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 13.60  | Put        |           |           | 2,450.66930  | 2,435.171         | 18.39      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 8.00   | Call       |           |           | 3,150.41810  | 3,165.918         | 22.16      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 8.00   | Put        |           |           | 0.01810      | 0.018             | 22.16      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 8.45   | Call       |           |           | 2,700.46330  | 2,715.960         | 20.19      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Option | 8.45   | Put        |           |           | 0.06330      | 0.060             | 20.19      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/12/2014 | Foreign Exchange Option | 11.99  | Call       |           |           | 40.02530     | 40.465            | 14.53      | 0.00          | 0                | 500           |
| \$ / R           | On | 15/12/2014 | Foreign Exchange Option | 11.99  | Put        |           |           | 873.92530    | 858.965           | 14.53      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/12/2014 | Foreign Exchange Option | 13.80  | Call       |           |           | 1.24640      | 1.301             | 19.46      | 0.00          | 0                | 500           |
| \$ / R           | On | 15/12/2014 | Foreign Exchange Option | 13.80  | Put        |           |           | 2,645.14640  | 2,629.801         | 19.46      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/12/2014 | Foreign Exchange Option | 10.80  | Call       |           |           | 414.01670    | 425.820           | 10.14      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/12/2014 | Foreign Exchange Option | 10.80  | Put        |           |           | 57.91670     | 54.320            | 10.14      | 0.00          | 0                | 500           |
| \$ / R           | On | 15/12/2014 | Foreign Exchange Option | 11.15  | Call       |           |           | 197.72900    | 204.232           | 10.53      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/12/2014 | Foreign Exchange Option | 11.15  | Put        |           |           | 191.62900    | 182.732           | 10.53      | 0.00          | 0                | 500           |
| \$ / R           | On | 23/12/2014 | Foreign Exchange Option | 8.30   | Call       |           |           | 2,873.26070  | 2,888.164         | 19.87      | 0.00          | 0                | 0             |
| \$ / R           | On | 23/12/2014 | Foreign Exchange Option | 8.30   | Put        |           |           | 0.06070      | 0.064             | 19.87      | 0.00          | 0                | 0             |
| \$ / R           | On | 23/12/2014 | Foreign Exchange Option | 11.20  | Call       |           |           | 198.08680    | 203.422           | 10.70      | 0.00          | 0                | 0             |
| \$ / R           | On | 23/12/2014 | Foreign Exchange Option | 11.20  | Put        |           |           | 224.88680    | 215.322           | 10.70      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/01/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 529.49750    | 541.639           | 10.24      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/01/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 81.39750     | 78.339            | 10.24      | 0.00          | 0                | 300           |
| \$ / R           | On | 28/01/2015 | Foreign Exchange Option | 11.20  | Call       |           |           | 289.24820    | 295.998           | 10.90      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/01/2015 | Foreign Exchange Option | 11.20  | Put        |           |           | 241.14820    | 232.698           | 10.90      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/01/2015 | Foreign Exchange Option | 14.27  | Call       |           |           | 14.75280     | 5.144             | 19.28      | 0.00          | 0                | 300           |
| \$ / R           | On | 28/01/2015 | Foreign Exchange Option | 14.27  | Put        |           |           | 3,036.65280  | 3,011.844         | 19.28      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/01/2015 | Foreign Exchange Option | 8.30   | Call       |           |           | 2,948.56200  | 2,963.959         | 19.86      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/01/2015 | Foreign Exchange Option | 8.30   | Put        |           |           | 0.46200      | 0.659             | 19.86      | 0.00          | 0                | 0             |
| \$ / R           | On | 25/02/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 598.07410    | 610.824           | 10.40      | 0.00          | 0                | 0             |
| \$ / R           | On | 25/02/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 94.77410     | 92.224            | 10.40      | 0.00          | 0                | 300           |
| \$ / R           | On | 25/02/2015 | Foreign Exchange Option | 14.50  | Call       |           |           | 32.64460     | 24.656            | 22.64      | 0.00          | 0                | 300           |
| \$ / R           | On | 25/02/2015 | Foreign Exchange Option | 14.50  | Put        |           |           | 3,229.34460  | 3,206.056         | 22.64      | 0.00          | 0                | 0             |
| \$ / R           | On | 26/02/2015 | Foreign Exchange Option | 11.15  | Call       |           |           | 385.93000    | 394.451           | 11.06      | 0.00          | 0                | 0             |
| \$ / R           | On | 26/02/2015 | Foreign Exchange Option | 11.15  | Put        |           |           | 230.63000    | 223.851           | 11.06      | 0.00          | 0                | 0             |
| \$ / R           | On | 26/02/2015 | Foreign Exchange Option | 8.30   | Call       |           |           | 3,006.33150  | 3,021.881         | 19.06      | 0.00          | 0                | 0             |
| \$ / R           | On | 26/02/2015 | Foreign Exchange Option | 8.30   | Put        |           |           | 1.03150      | 1.281             | 19.06      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/02/2015 | Foreign Exchange Option | 11.22  | Call       |           |           | 353.89900    | 361.523           | 11.21      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/02/2015 | Foreign Exchange Option | 11.22  | Put        |           |           | 266.69900    | 258.923           | 11.21      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.32  | Call       |           |           | 1,051.48020  | 1,065.225         | 10.73      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.32  | Put        |           |           | 30.78020     | 29.025            | 10.73      | 0.00          | 0                | 24,155        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.50  | Call       |           |           | 889.97180    | 903.461           | 10.60      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.50  | Put        |           |           | 49.27180     | 47.261            | 10.60      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.75  | Call       |           |           | 680.30240    | 693.584           | 10.41      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 8.00   | Put        |           |           | 0.93360      | 1.087             | 19.67      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 9.00   | Put        |           |           | 4.57180      | 5.114             | 16.28      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 9.50   | Call       |           |           | 1,849.33880  | 1,865.196         | 14.08      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 9.50   | Put        |           |           | 8.63880      | 8.996             | 14.08      | 0.00          | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 13.05  | Call       |           |           | 72.87770     | 72.555            | 17.46      | 0.00          | 0                | 24,155        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 13.05  | Put        |           |           | 1,782.17770  | 1,766.355         | 17.46      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 8.00   | Call       |           |           | 3,341.63360  | 3,357.287         | 19.67      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 14.20  | Put        |           |           | 2,905.63860  | 2,887.717         | 21.87      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 19.00  | Call       |           |           | 0.42090      | 0.326             | 24.30      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 19.00  | Put        |           |           | 7,659.72090  | 7,644.126         | 24.30      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 12.00  | Call       |           |           | 171.66270    | 173.627           | 13.91      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 12.00  | Put        |           |           | 830.96270    | 817.427           | 13.91      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 9.00   | Call       |           |           | 2,345.27180  | 2,361.314         | 16.28      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 12.61  | Put        |           |           | 1,371.07480  | 1,355.808         | 16.05      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 13.00  | Call       |           |           | 75.49960     | 75.223            | 17.30      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 13.00  | Put        |           |           | 1,734.79960  | 1,719.023         | 17.30      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.50  | Call       |           |           | 284.45080    | 289.735           | 12.10      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.50  | Put        |           |           | 443.75080    | 433.535           | 12.10      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 14.20  | Call       |           |           | 46.33860     | 43.917            | 21.87      | 0.00          | 0                | 46,165        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.60  | Put        |           |           | 515.00640    | 503.955           | 12.46      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.85  | Call       |           |           | 198.31570    | 201.023           | 13.37      | 0.00          | 0                | 500           |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.85  | Put        |           |           | 707.61570    | 694.823           | 13.37      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.01  | Call       |           |           | 504.81710    | 515.779           | 10.83      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.01  | Put        |           |           | 174.11710    | 169.579           | 10.83      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 12.61  | Call       |           |           | 101.77480    | 102.008           | 16.05      | 0.00          | 0                | 23,800        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.30  | Put        |           |           | 315.74380    | 307.547           | 11.45      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.40  | Call       |           |           | 317.18920    | 323.382           | 11.74      | 0.00          | 0                | 500           |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.40  | Put        |           |           | 376.48920    | 367.182           | 11.74      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.90  | Call       |           |           | 573.06100    | 585.292           | 10.59      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.90  | Put        |           |           | 132.36100    | 129.092           | 10.59      | 0.00          | 0                | 46,165        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.60  | Call       |           |           | 255.70640    | 260.155           | 12.46      | 0.00          | 0                | 250           |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.99  | Put        |           |           | 166.02400    | 161.725           | 10.78      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.00  | Call       |           |           | 510.74270    | 521.824           | 10.81      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.00  | Put        |           |           | 170.04270    | 165.624           | 10.81      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.51  | Call       |           |           | 881.22680    | 894.704           | 10.59      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.51  | Put        |           |           | 50.52680     | 48.504            | 10.59      | 0.00          | 0                | 23,800        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.30  | Call       |           |           | 356.44380    | 363.747           | 11.45      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.75  | Put        |           |           | 89.60240     | 87.385            | 10.41      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.79  | Call       |           |           | 648.71850    | 661.982           | 10.38      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.79  | Put        |           |           | 98.01850     | 95.782            | 10.38      | 0.00          | 0                | 1,112         |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.10  | Call       |           |           | 1,259.79770  | 1,274.229         | 11.29      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.10  | Put        |           |           | 19.09770     | 18.029            | 11.29      | 0.00          | 0                | 69,965        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.99  | Call       |           |           | 516.72400    | 527.925           | 10.78      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/03/2015 | Foreign Exchange Option | 14.85  | Call       |           |           | 48.49950     | 45.585            | 24.35      | 0.00          | 0                | 300           |
| \$ / R           | On | 27/03/2015 | Foreign Exchange Option | 14.85  | Put        |           |           | 3,536.09950  | 3,517.685         | 24.35      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/03/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 667.12360    | 681.522           | 10.48      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/03/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 104.72360    | 103.622           | 10.48      | 0.00          | 0                | 300           |
| \$ / R           | On | 01/04/2015 | Foreign Exchange Option | 11.20  | Call       |           |           | 438.03180    | 447.113           | 11.26      | 0.00          | 0                | 0             |
| \$ / R           | On | 01/04/2015 | Foreign Exchange Option | 11.20  | Put        |           |           | 265.83180    | 259.313           | 11.26      | 0.00          | 0                | 22,187        |
| \$ / R           | On | 01/04/2015 | Foreign Exchange Option | 12.24  | Call       |           |           | 160.19870    | 161.850           | 14.67      | 0.00          | 0                | 22,187        |
| \$ / R           | On | 01/04/2015 | Foreign Exchange Option | 12.24  | Put        |           |           | 1,027.99870  | 1,014.050         | 14.67      | 0.00          | 0                | 0             |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On | 28/04/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 744.62430    | 757.274           | 10.62      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/04/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 117.92430    | 115.074           | 10.62      | 0.00          | 0                | 300           |
| \$ / R           | On | 28/04/2015 | Foreign Exchange Option | 15.15  | Call       |           |           | 60.13300     | 59.698            | 24.50      | 0.00          | 0                | 300           |
| \$ / R           | On | 28/04/2015 | Foreign Exchange Option | 15.15  | Put        |           |           | 3,783.43300  | 3,767.498         | 24.50      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/05/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 815.45130    | 827.442           | 10.80      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/05/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 128.85130    | 125.342           | 10.80      | 0.00          | 0                | 300           |
| \$ / R           | On | 27/05/2015 | Foreign Exchange Option | 15.48  | Call       |           |           | 66.34810     | 66.069            | 24.37      | 0.00          | 0                | 300           |
| \$ / R           | On | 27/05/2015 | Foreign Exchange Option | 15.48  | Put        |           |           | 4,059.74810  | 4,043.969         | 24.37      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.08  | Call       |           |           | 664.85620    | 674.357           | 11.11      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.08  | Put        |           |           | 225.15620    | 219.157           | 11.11      | 0.00          | 0                | 1,500         |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.10  | Call       |           |           | 653.66620    | 663.002           | 11.16      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.10  | Put        |           |           | 233.96620    | 227.802           | 11.16      | 0.00          | 0                | 3,000         |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.40  | Call       |           |           | 506.66480    | 513.573           | 11.91      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 10.73  | Put        |           |           | 117.98100    | 114.243           | 10.88      | 0.00          | 0                | 22,850        |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 10.75  | Put        |           |           | 122.29850    | 118.463           | 10.87      | 0.00          | 0                | 10,000        |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 10.98  | Call       |           |           | 723.53720    | 733.859           | 10.85      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 10.98  | Put        |           |           | 183.83720    | 178.659           | 10.85      | 0.00          | 0                | 22,320        |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 13.00  | Call       |           |           | 171.59140    | 172.197           | 16.69      | 1,721,970.00  | 10,000           | 55,000        |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 13.00  | Put        |           |           | 1,651.89140  | 1,636.997         | 16.69      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 10.73  | Call       |           |           | 907.68100    | 919.443           | 10.88      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 13.22  | Put        |           |           | 1,852.76030  | 1,837.581         | 17.29      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 13.46  | Call       |           |           | 135.29640    | 135.378           | 17.96      | 0.00          | 0                | 22,320        |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 13.46  | Put        |           |           | 2,075.59640  | 2,060.178         | 17.96      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.79  | Call       |           |           | 372.57390    | 376.128           | 13.05      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.79  | Put        |           |           | 642.87390    | 630.928           | 13.05      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 10.75  | Call       |           |           | 891.99850    | 903.663           | 10.87      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.80  | Put        |           |           | 650.11740    | 638.128           | 13.08      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.81  | Call       |           |           | 367.08840    | 370.560           | 13.11      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.81  | Put        |           |           | 657.38840    | 645.360           | 13.11      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.30  | Call       |           |           | 551.48340    | 559.184           | 11.66      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.30  | Put        |           |           | 331.78340    | 323.984           | 11.66      | 0.00          | 0                | 2,000         |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 13.22  | Call       |           |           | 152.46030    | 152.781           | 17.29      | 0.00          | 0                | 22,850        |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.40  | Put        |           |           | 386.96480    | 378.373           | 11.91      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.60  | Call       |           |           | 430.52140    | 434.963           | 12.45      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.60  | Put        |           |           | 510.82140    | 499.763           | 12.45      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.00  | Call       |           |           | 711.43120    | 721.590           | 10.90      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.00  | Put        |           |           | 191.73120    | 186.390           | 10.90      | 0.00          | 0                | 55,000        |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.80  | Call       |           |           | 369.81740    | 373.328           | 13.08      | 0.00          | 0                | 0             |
| \$ / R           | On | 26/06/2015 | Foreign Exchange Option | 15.88  | Call       |           |           | 68.76010     | 68.589            | 24.21      | 0.00          | 0                | 300           |
| \$ / R           | On | 26/06/2015 | Foreign Exchange Option | 15.88  | Put        |           |           | 4,400.16010  | 4,384.489         | 24.21      | 0.00          | 0                | 0             |
| \$ / R           | On | 26/06/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 885.24290    | 896.734           | 10.87      | 0.00          | 0                | 0             |
| \$ / R           | On | 26/06/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 136.64290    | 132.634           | 10.87      | 0.00          | 0                | 300           |
| \$ / R           | On | 29/07/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 963.22040    | 975.441           | 11.04      | 0.00          | 0                | 0             |
| \$ / R           | On | 29/07/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 145.12040    | 142.141           | 11.04      | 0.00          | 0                | 300           |
| \$ / R           | On | 29/07/2015 | Foreign Exchange Option | 16.15  | Call       |           |           | 82.33910     | 81.504            | 24.23      | 0.00          | 0                | 300           |
| \$ / R           | On | 29/07/2015 | Foreign Exchange Option | 16.15  | Put        |           |           | 4,614.23910  | 4,598.204         | 24.23      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/08/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 1,032.81300  | 1,045.545         | 11.19      | 0.00          | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On | 27/08/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 151.91300    | 149.945           | 11.19      | 0.00          | 0                | 300           |
| \$ / R           | On | 27/08/2015 | Foreign Exchange Option | 16.50  | Call       |           |           | 85.34380     | 85.234            | 24.14      | 0.00          | 0                | 300           |
| \$ / R           | On | 27/08/2015 | Foreign Exchange Option | 16.50  | Put        |           |           | 4,904.44380  | 4,889.634         | 24.14      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 12.50  | Call       |           |           | 376.55870    | 380.331           | 15.08      | 0.00          | 0                | 33,750        |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 12.50  | Put        |           |           | 1,156.75870  | 1,146.031         | 15.08      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 13.06  | Call       |           |           | 289.87420    | 292.818           | 16.57      | 0.00          | 0                | 18,946        |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 13.06  | Put        |           |           | 1,630.07420  | 1,618.518         | 16.57      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 14.58  | Call       |           |           | 196.35760    | 193.373           | 21.21      | 0.00          | 0                | 22,320        |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 14.58  | Put        |           |           | 3,056.55760  | 3,039.073         | 21.21      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 11.50  | Call       |           |           | 663.16740    | 671.241           | 12.31      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 11.50  | Put        |           |           | 443.36740    | 436.941           | 12.31      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 11.51  | Call       |           |           | 658.94920    | 666.991           | 12.33      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 11.51  | Put        |           |           | 449.14920    | 442.691           | 12.33      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 12.00  | Call       |           |           | 490.67440    | 496.386           | 13.68      | 0.00          | 0                | 13,700        |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 12.00  | Put        |           |           | 770.87440    | 762.086           | 13.68      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 10.98  | Call       |           |           | 943.22160    | 956.870           | 11.30      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 10.98  | Put        |           |           | 203.42160    | 202.570           | 11.30      | 0.00          | 0                | 22,320        |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 11.00  | Call       |           |           | 929.23050    | 942.936           | 11.31      | 0.00          | 0                | 33,750        |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 11.00  | Put        |           |           | 209.43050    | 208.636           | 11.31      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 11.49  | Call       |           |           | 667.41430    | 675.521           | 12.28      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 11.49  | Put        |           |           | 437.61430    | 431.221           | 12.28      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 10.56  | Call       |           |           | 1,263.13580  | 1,277.898         | 11.23      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 10.56  | Put        |           |           | 103.33580    | 103.598           | 11.23      | 0.00          | 0                | 18,946        |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 10.60  | Call       |           |           | 1,230.66060  | 1,243.476         | 11.17      | 0.00          | 0                | 13,700        |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 10.60  | Put        |           |           | 110.86060    | 109.176           | 11.17      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/09/2015 | Foreign Exchange Option | 16.80  | Call       |           |           | 96.53360     | 96.337            | 24.23      | 0.00          | 0                | 300           |
| \$ / R           | On | 28/09/2015 | Foreign Exchange Option | 16.80  | Put        |           |           | 5,146.43360  | 5,132.037         | 24.23      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/09/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 1,106.59890  | 1,120.311         | 11.28      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/09/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 156.49890    | 156.011           | 11.28      | 0.00          | 0                | 300           |
| \$ / R           | On | 28/10/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 1,177.40280  | 1,190.786         | 11.39      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/10/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 162.50280    | 161.886           | 11.39      | 0.00          | 0                | 300           |
| \$ / R           | On | 28/10/2015 | Foreign Exchange Option | 16.98  | Call       |           |           | 106.54040    | 108.007           | 24.10      | 0.00          | 0                | 300           |
| \$ / R           | On | 28/10/2015 | Foreign Exchange Option | 16.98  | Put        |           |           | 5,271.64040  | 5,259.107         | 24.10      | 0.00          | 0                | 0             |
| \$ / R           | On | 25/11/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 1,241.27080  | 1,255.381         | 11.45      | 0.00          | 0                | 0             |
| \$ / R           | On | 25/11/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 166.17080    | 165.981           | 11.45      | 0.00          | 0                | 300           |
| \$ / R           | On | 25/11/2015 | Foreign Exchange Option | 17.45  | Call       |           |           | 96.94800     | 96.875            | 23.67      | 0.00          | 0                | 300           |
| \$ / R           | On | 25/11/2015 | Foreign Exchange Option | 17.45  | Put        |           |           | 5,671.84800  | 5,657.475         | 23.67      | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 11.00  | Put        |           |           | 225.77510    | 224.738           | 11.63      | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 9.15   | Put        |           |           | 24.87090     | 26.190            | 14.13      | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 9.20   | Call       |           |           | 2,734.71400  | 2,750.448         | 13.92      | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 9.20   | Put        |           |           | 25.21400     | 26.548            | 13.92      | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 9.25   | Call       |           |           | 2,685.05970  | 2,700.810         | 13.71      | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 9.25   | Put        |           |           | 25.55970     | 26.909            | 13.71      | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 11.00  | Call       |           |           | 1,135.27510  | 1,148.638         | 11.63      | 0.00          | 0                | 500           |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 9.15   | Call       |           |           | 2,784.37090  | 2,800.090         | 14.13      | 0.00          | 0                | 0             |
| \$ / R           | On | 21/12/2015 | Foreign Exchange Option | 11.14  | Call       |           |           | 1,064.48610  | 1,077.179         | 11.75      | 0.00          | 0                | 0             |
| \$ / R           | On | 21/12/2015 | Foreign Exchange Option | 11.14  | Put        |           |           | 273.48610    | 271.679           | 11.75      | 0.00          | 0                | 0             |

| Contract Details                |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value         | Contracts Traded | Open Interest    |
|---------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|-----------------------|------------------|------------------|
| \$ / R                          | On | 21/12/2015 | Foreign Exchange Option | 17.87  | Call       |           |           | 93.59610     | 93.501            | 23.59      | 0.00                  | 0                | 300              |
| \$ / R                          | On | 21/12/2015 | Foreign Exchange Option | 17.87  | Put        |           |           | 6,032.59610  | 6,018.001         | 23.59      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 21/12/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 1,300.02390  | 1,314.230         | 11.48      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 21/12/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 169.02390    | 168.730           | 11.48      | 0.00                  | 0                | 300              |
| <b>Total \$ / R Option</b>      |    |            |                         |        |            |           |           |              |                   |            | <b>2,421,444.25</b>   | <b>12,500</b>    | <b>1,664,032</b> |
| <b>Total \$ / R</b>             |    |            |                         |        |            |           |           |              |                   |            | <b>294,173,352.35</b> | <b>38,599</b>    | <b>2,796,219</b> |
| \$ / R MAXI                     | On | 12/12/2014 | Foreign Exchange Future |        |            | 11.16590  |           | 11.15040     |                   |            | 0.00                  | 0                | 1,500            |
| \$ / R MAXI                     | On | 16/03/2015 | Foreign Exchange Future |        |            | 11.35620  |           | 11.34070     |                   |            | 0.00                  | 0                | 193              |
| \$ / R MAXI                     | On | 12/06/2015 | Foreign Exchange Future |        |            | 11.53520  |           | 11.51970     |                   |            | 0.00                  | 0                | 85               |
| \$ / R MAXI                     | On | 14/09/2015 | Foreign Exchange Future |        |            | 11.73430  |           | 11.71980     |                   |            | 0.00                  | 0                | 15               |
| <b>Total \$ / R MAXI Future</b> |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>1,793</b>     |
| \$ / R MAXI                     | On | 12/12/2014 | Foreign Exchange Option | 11.34  | Put        |           |           | 31,713.84910 | 30,566.863        | 11.47      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 12/12/2014 | Foreign Exchange Option | 11.35  | Call       |           |           | 12,487.97430 | 12,880.126        | 11.52      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 12/12/2014 | Foreign Exchange Option | 11.35  | Put        |           |           | 32,447.97430 | 31,290.126        | 11.52      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 12/12/2014 | Foreign Exchange Option | 11.36  | Call       |           |           | 12,227.83040 | 12,609.498        | 11.57      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 12/12/2014 | Foreign Exchange Option | 11.36  | Put        |           |           | 33,187.83040 | 32,019.498        | 11.57      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 12/12/2014 | Foreign Exchange Option | 10.72  | Call       |           |           | 46,985.24590 | 48,271.657        | 10.11      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 12/12/2014 | Foreign Exchange Option | 10.72  | Put        |           |           | 3,945.24590  | 3,681.657         | 10.11      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 12/12/2014 | Foreign Exchange Option | 11.34  | Call       |           |           | 12,753.84910 | 13,156.863        | 11.47      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 16/03/2015 | Foreign Exchange Option | 11.28  | Call       |           |           | 36,527.78600 | 37,283.500        | 11.41      | 0.00                  | 0                | 420              |
| \$ / R MAXI                     | On | 16/03/2015 | Foreign Exchange Option | 11.28  | Put        |           |           | 30,457.78600 | 29,663.500        | 11.41      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 16/03/2015 | Foreign Exchange Option | 11.09  | Put        |           |           | 20,870.29470 | 20,318.023        | 11.00      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 16/03/2015 | Foreign Exchange Option | 11.10  | Call       |           |           | 45,397.22770 | 46,382.401        | 11.02      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 16/03/2015 | Foreign Exchange Option | 11.10  | Put        |           |           | 21,327.22770 | 20,762.401        | 11.02      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 16/03/2015 | Foreign Exchange Option | 11.11  | Call       |           |           | 44,859.86000 | 45,832.434        | 11.04      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 16/03/2015 | Foreign Exchange Option | 11.11  | Put        |           |           | 21,789.86000 | 21,212.434        | 11.04      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 16/03/2015 | Foreign Exchange Option | 11.09  | Call       |           |           | 45,940.29470 | 46,938.023        | 11.00      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 12/06/2015 | Foreign Exchange Option | 11.31  | Put        |           |           | 33,712.05430 | 32,924.304        | 11.69      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 12/06/2015 | Foreign Exchange Option | 11.29  | Call       |           |           | 55,618.73320 | 56,397.008        | 11.64      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 12/06/2015 | Foreign Exchange Option | 11.29  | Put        |           |           | 32,648.73320 | 31,877.008        | 11.64      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 12/06/2015 | Foreign Exchange Option | 11.30  | Call       |           |           | 55,148.33890 | 55,918.409        | 11.66      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 12/06/2015 | Foreign Exchange Option | 11.30  | Put        |           |           | 33,178.33890 | 32,398.409        | 11.66      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 12/06/2015 | Foreign Exchange Option | 11.31  | Call       |           |           | 54,682.05430 | 55,444.304        | 11.69      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 14/09/2015 | Foreign Exchange Option | 11.71  | Call       |           |           | 58,130.29340 | 58,868.328        | 12.87      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 14/09/2015 | Foreign Exchange Option | 11.71  | Put        |           |           | 57,150.29340 | 56,438.328        | 12.87      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 14/09/2015 | Foreign Exchange Option | 11.69  | Call       |           |           | 58,846.10390 | 59,596.448        | 12.82      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 14/09/2015 | Foreign Exchange Option | 11.69  | Put        |           |           | 55,866.10390 | 55,166.448        | 12.82      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 14/09/2015 | Foreign Exchange Option | 11.70  | Call       |           |           | 58,483.17480 | 59,231.158        | 12.85      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 14/09/2015 | Foreign Exchange Option | 11.70  | Put        |           |           | 56,503.17480 | 55,801.158        | 12.85      | 0.00                  | 0                | 0                |
| <b>Total \$ / R MAXI Option</b> |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>420</b>       |
| <b>Total \$ / R MAXI</b>        |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>2,213</b>     |

| Contract Details          |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value        | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| £ / R                     | On | 17/10/2014 | Foreign Exchange Future |        |            | 17.61950  |           | 17.74230     |                   |            | 0.00                 | 0                | 0             |
| £ / R                     | On | 12/12/2014 | Foreign Exchange Future |        |            | 17.77500  |           | 17.89920     |                   |            | 4,763,700.00         | 268              | 37,107        |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Future |        |            | 17.90800  |           | 18.03370     |                   |            | 0.00                 | 0                | 0             |
| £ / R                     | On | 16/03/2015 | Foreign Exchange Future |        |            | 18.06200  |           | 18.18780     |                   |            | 3,991,702.00         | 221              | 2,572         |
| £ / R                     | On | 12/06/2015 | Foreign Exchange Future |        |            | 18.32870  |           | 18.45420     |                   |            | 4,123,957.50         | 225              | 1,775         |
| £ / R                     | On | 14/09/2015 | Foreign Exchange Future |        |            | 18.62560  |           | 18.75250     |                   |            | 3,725,120.00         | 200              | 95            |
| <b>Total £ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            | <b>16,604,479.50</b> | <b>914</b>       | <b>41,549</b> |
| £ / R                     | On | 17/10/2014 | Foreign Exchange Option | 17.65  | Call       |           |           | 132.52520    | 50.985            | 10.21      | 0.00                 | 0                | 0             |
| £ / R                     | On | 17/10/2014 | Foreign Exchange Option | 17.65  | Put        |           |           | 40.22520     | 81.485            | 10.21      | 0.00                 | 0                | 1,650         |
| £ / R                     | On | 12/12/2014 | Foreign Exchange Option | 19.19  | Call       |           |           | 39.60970     | 32.001            | 13.14      | 0.00                 | 0                | 16,000        |
| £ / R                     | On | 12/12/2014 | Foreign Exchange Option | 19.19  | Put        |           |           | 1,330.40970  | 1,447.001         | 13.14      | 0.00                 | 0                | 0             |
| £ / R                     | On | 12/12/2014 | Foreign Exchange Option | 19.34  | Call       |           |           | 32.00770     | 26.334            | 13.54      | 0.00                 | 0                | 5,000         |
| £ / R                     | On | 12/12/2014 | Foreign Exchange Option | 19.34  | Put        |           |           | 1,472.80770  | 1,591.334         | 13.54      | 0.00                 | 0                | 0             |
| £ / R                     | On | 12/12/2014 | Foreign Exchange Option | 17.45  | Call       |           |           | 559.09510    | 468.116           | 9.76       | 0.00                 | 0                | 0             |
| £ / R                     | On | 12/12/2014 | Foreign Exchange Option | 17.45  | Put        |           |           | 109.89510    | 143.116           | 9.76       | 0.00                 | 0                | 2,500         |
| £ / R                     | On | 12/12/2014 | Foreign Exchange Option | 17.54  | Call       |           |           | 495.95500    | 410.960           | 9.81       | 0.00                 | 0                | 0             |
| £ / R                     | On | 12/12/2014 | Foreign Exchange Option | 17.54  | Put        |           |           | 136.75500    | 175.960           | 9.81       | 0.00                 | 0                | 0             |
| £ / R                     | On | 12/12/2014 | Foreign Exchange Option | 18.50  | Call       |           |           | 113.10750    | 88.132            | 11.42      | 0.00                 | 0                | 0             |
| £ / R                     | On | 12/12/2014 | Foreign Exchange Option | 18.50  | Put        |           |           | 713.90750    | 813.132           | 11.42      | 0.00                 | 0                | 500           |
| £ / R                     | On | 12/12/2014 | Foreign Exchange Option | 17.55  | Call       |           |           | 489.19910    | 404.888           | 9.81       | 0.00                 | 0                | 0             |
| £ / R                     | On | 12/12/2014 | Foreign Exchange Option | 17.55  | Put        |           |           | 139.99910    | 179.888           | 9.81       | 0.00                 | 0                | 0             |
| £ / R                     | On | 12/12/2014 | Foreign Exchange Option | 17.56  | Call       |           |           | 482.49340    | 398.874           | 9.82       | 0.00                 | 0                | 0             |
| £ / R                     | On | 12/12/2014 | Foreign Exchange Option | 17.56  | Put        |           |           | 143.29340    | 183.874           | 9.82       | 0.00                 | 0                | 0             |
| £ / R                     | On | 12/12/2014 | Foreign Exchange Option | 17.35  | Call       |           |           | 633.92180    | 536.801           | 9.70       | 0.00                 | 0                | 0             |
| £ / R                     | On | 12/12/2014 | Foreign Exchange Option | 17.35  | Put        |           |           | 84.72180     | 111.801           | 9.70       | 0.00                 | 0                | 10,000        |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 21.04  | Call       |           |           | 21.86090     | 18.444            | 16.16      | 0.00                 | 0                | 9,605         |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 21.04  | Put        |           |           | 3,028.16090  | 3,150.444         | 16.16      | 0.00                 | 0                | 0             |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 21.70  | Call       |           |           | 13.73180     | 12.636            | 17.60      | 0.00                 | 0                | 4,700         |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 21.70  | Put        |           |           | 3,680.03180  | 3,804.636         | 17.60      | 0.00                 | 0                | 0             |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 21.72  | Call       |           |           | 13.66080     | 12.577            | 17.66      | 0.00                 | 0                | 2,416         |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 21.72  | Put        |           |           | 3,699.96080  | 3,824.577         | 17.66      | 0.00                 | 0                | 0             |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 19.09  | Call       |           |           | 137.29640    | 113.730           | 12.79      | 0.00                 | 0                | 0             |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 19.09  | Put        |           |           | 1,193.59640  | 1,295.730         | 12.79      | 0.00                 | 0                | 0             |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 19.10  | Call       |           |           | 135.83810    | 112.477           | 12.80      | 0.00                 | 0                | 0             |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 19.10  | Put        |           |           | 1,202.13810  | 1,304.477         | 12.80      | 0.00                 | 0                | 0             |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 19.11  | Call       |           |           | 134.39300    | 111.238           | 12.81      | 0.00                 | 0                | 0             |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 19.11  | Put        |           |           | 1,210.69300  | 1,313.238         | 12.81      | 0.00                 | 0                | 0             |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 18.22  | Call       |           |           | 328.72020    | 283.191           | 11.11      | 0.00                 | 0                | 0             |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 18.22  | Put        |           |           | 515.02020    | 595.191           | 11.11      | 0.00                 | 0                | 9,605         |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 18.50  | Call       |           |           | 247.65330    | 212.140           | 11.71      | 0.00                 | 0                | 0             |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 18.50  | Put        |           |           | 713.95330    | 804.140           | 11.71      | 0.00                 | 0                | 4,700         |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 18.63  | Call       |           |           | 217.57290    | 185.925           | 11.99      | 0.00                 | 0                | 0             |
| £ / R                     | On | 23/01/2015 | Foreign Exchange Option | 18.63  | Put        |           |           | 813.87290    | 907.925           | 11.99      | 0.00                 | 0                | 2,416         |
| £ / R                     | On | 16/03/2015 | Foreign Exchange Option | 19.29  | Put        |           |           | 1,339.08770  | 1,439.290         | 13.45      | 0.00                 | 0                | 0             |
| £ / R                     | On | 16/03/2015 | Foreign Exchange Option | 19.31  | Call       |           |           | 233.56360    | 208.323           | 13.49      | 0.00                 | 0                | 0             |

| Contract Details          |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value        | Contracts Traded | Open Interest  |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|----------------------|------------------|----------------|
| £ / R                     | On | 16/03/2015 | Foreign Exchange Option | 19.31  | Put        |           |           | 1,355.76360  | 1,456.323         | 13.49      | 0.00                 | 0                | 0              |
| £ / R                     | On | 16/03/2015 | Foreign Exchange Option | 19.00  | Call       |           |           | 290.51100    | 260.313           | 12.95      | 0.00                 | 0                | 570            |
| £ / R                     | On | 16/03/2015 | Foreign Exchange Option | 19.00  | Put        |           |           | 1,102.71100  | 1,198.313         | 12.95      | 0.00                 | 0                | 0              |
| £ / R                     | On | 16/03/2015 | Foreign Exchange Option | 19.29  | Call       |           |           | 236.88770    | 211.290           | 13.45      | 0.00                 | 0                | 0              |
| £ / R                     | On | 16/03/2015 | Foreign Exchange Option | 19.30  | Call       |           |           | 235.21690    | 209.800           | 13.47      | 0.00                 | 0                | 0              |
| £ / R                     | On | 16/03/2015 | Foreign Exchange Option | 19.30  | Put        |           |           | 1,347.41690  | 1,447.800         | 13.47      | 0.00                 | 0                | 0              |
| £ / R                     | On | 12/06/2015 | Foreign Exchange Option | 18.86  | Call       |           |           | 583.66480    | 541.055           | 12.91      | 0.00                 | 0                | 0              |
| £ / R                     | On | 12/06/2015 | Foreign Exchange Option | 18.86  | Put        |           |           | 989.46480    | 1,072.355         | 12.91      | 0.00                 | 0                | 0              |
| £ / R                     | On | 12/06/2015 | Foreign Exchange Option | 18.84  | Call       |           |           | 589.56840    | 546.506           | 12.88      | 0.00                 | 0                | 0              |
| £ / R                     | On | 12/06/2015 | Foreign Exchange Option | 18.84  | Put        |           |           | 975.36840    | 1,057.806         | 12.88      | 0.00                 | 0                | 0              |
| £ / R                     | On | 12/06/2015 | Foreign Exchange Option | 18.85  | Call       |           |           | 586.60450    | 543.769           | 12.90      | 0.00                 | 0                | 0              |
| £ / R                     | On | 12/06/2015 | Foreign Exchange Option | 18.85  | Put        |           |           | 982.40450    | 1,065.069         | 12.90      | 0.00                 | 0                | 0              |
| £ / R                     | On | 14/09/2015 | Foreign Exchange Option | 18.95  | Put        |           |           | 1,037.40600  | 1,115.196         | 13.16      | 0.00                 | 0                | 0              |
| £ / R                     | On | 14/09/2015 | Foreign Exchange Option | 18.96  | Call       |           |           | 836.64430    | 787.725           | 13.17      | 0.00                 | 0                | 0              |
| £ / R                     | On | 14/09/2015 | Foreign Exchange Option | 18.96  | Put        |           |           | 1,044.14430  | 1,122.125         | 13.17      | 0.00                 | 0                | 0              |
| £ / R                     | On | 14/09/2015 | Foreign Exchange Option | 18.94  | Call       |           |           | 843.19150    | 793.889           | 13.14      | 0.00                 | 0                | 0              |
| £ / R                     | On | 14/09/2015 | Foreign Exchange Option | 18.94  | Put        |           |           | 1,030.69150  | 1,108.289         | 13.14      | 0.00                 | 0                | 0              |
| £ / R                     | On | 14/09/2015 | Foreign Exchange Option | 18.95  | Call       |           |           | 839.90600    | 790.796           | 13.16      | 0.00                 | 0                | 0              |
| <b>Total £ / R Option</b> |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>69,662</b>  |
| <b>Total £ / R</b>        |    |            |                         |        |            |           |           |              |                   |            | <b>16,604,479.50</b> | <b>914</b>       | <b>111,211</b> |
| ¥ / R                     | On | 12/12/2014 | Foreign Exchange Future |        |            | 0.10435   |           | 0.10393      |                   |            | 521.74               | 5                | 15,519         |
| ¥ / R                     | On | 16/03/2015 | Foreign Exchange Future |        |            | 0.10624   |           | 0.10582      |                   |            | 0.00                 | 0                | 25             |
| <b>Total ¥ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            | <b>521.74</b>        | <b>5</b>         | <b>15,544</b>  |
| ¥ / R                     | On | 12/12/2014 | Foreign Exchange Option | 0.12   | Call       |           |           | 1.55460      | 1.557             | 14.26      | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 12/12/2014 | Foreign Exchange Option | 0.12   | Put        |           |           | 1,608.45460  | 1,566.757         | 14.26      | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 12/12/2014 | Foreign Exchange Option | 0.10   | Call       |           |           | 419.36280    | 454.129           | 8.70       | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 12/12/2014 | Foreign Exchange Option | 0.10   | Put        |           |           | 26.26280     | 19.330            | 8.70       | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 12/12/2014 | Foreign Exchange Option | 0.11   | Call       |           |           | 39.16850     | 40.583            | 12.48      | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 12/12/2014 | Foreign Exchange Option | 0.11   | Put        |           |           | 646.06850    | 605.783           | 12.48      | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 16/03/2015 | Foreign Exchange Option | 0.09   | Call       |           |           | 1,589.10960  | 1,630.314         | 12.67      | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 16/03/2015 | Foreign Exchange Option | 0.09   | Put        |           |           | 7.00960      | 6.414             | 12.67      | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 16/03/2015 | Foreign Exchange Option | 0.10   | Call       |           |           | 667.27500    | 696.773           | 10.57      | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 16/03/2015 | Foreign Exchange Option | 0.10   | Put        |           |           | 85.17500     | 72.873            | 10.57      | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 16/03/2015 | Foreign Exchange Option | 0.11   | Call       |           |           | 204.60370    | 208.765           | 13.13      | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 16/03/2015 | Foreign Exchange Option | 0.11   | Put        |           |           | 622.50370    | 584.864           | 13.13      | 0.00                 | 0                | 0              |
| <b>Total ¥ / R Option</b> |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>       |
| <b>Total ¥ / R</b>        |    |            |                         |        |            |           |           |              |                   |            | <b>521.74</b>        | <b>5</b>         | <b>15,544</b>  |
| € / R                     | On | 27/10/2014 | Foreign Exchange Future |        |            | 14.03820  |           | 14.03470     |                   |            | 0.00                 | 0                | 0              |
| € / R                     | On | 29/10/2014 | Foreign Exchange Future |        |            | 14.04290  |           | 14.03940     |                   |            | 0.00                 | 0                | 2,000          |
| € / R                     | On | 26/11/2014 | Foreign Exchange Future |        |            | 14.11070  |           | 14.10740     |                   |            | 0.00                 | 0                | 2,000          |
| € / R                     | On | 12/12/2014 | Foreign Exchange Future |        |            | 14.15050  |           | 14.14700     |                   |            | 4,287,601.50         | 303              | 74,143         |

| 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 |        |            | 14.40070  |           | 14.39750     |                   |            | 72,003.50           | 5                | 25,273         |
| € / R                     | On | 12/06/2015 | Foreign Exchange Future |        |            | 14.63780  |           | 14.63490     |                   |            | 1,463,780.00        | 100              | 1,200          |
| € / R                     | On | 14/09/2015 | Foreign Exchange Future |        |            | 14.90750  |           | 14.90500     |                   |            | 0.00                | 0                | 120            |
| <b>Total € / R Future</b> |    |            |                         |        |            |           |           |              |                   |            | <b>5,823,385.00</b> | <b>408</b>       | <b>104,736</b> |
| € / R                     | On | 27/10/2014 | Foreign Exchange Option | 14.00  | Call       |           |           | 122.71890    | 121.438           | 9.59       | 0.00                | 0                | 5,000          |
| € / R                     | On | 27/10/2014 | Foreign Exchange Option | 14.00  | Put        |           |           | 88.01890     | 83.238            | 9.59       | 0.00                | 0                | 0              |
| € / R                     | On | 29/10/2014 | Foreign Exchange Option | 14.34  | Call       |           |           | 27.69020     | 26.519            | 10.58      | 0.00                | 0                | 0              |
| € / R                     | On | 29/10/2014 | Foreign Exchange Option | 14.34  | Put        |           |           | 328.29020    | 323.619           | 10.58      | 0.00                | 0                | 0              |
| € / R                     | On | 29/10/2014 | Foreign Exchange Option | 14.35  | Call       |           |           | 26.32250     | 25.180            | 10.61      | 0.00                | 0                | 0              |
| € / R                     | On | 29/10/2014 | Foreign Exchange Option | 14.35  | Put        |           |           | 336.92250    | 332.280           | 10.61      | 0.00                | 0                | 0              |
| € / R                     | On | 29/10/2014 | Foreign Exchange Option | 14.36  | Call       |           |           | 25.01620     | 23.905            | 10.65      | 0.00                | 0                | 0              |
| € / R                     | On | 29/10/2014 | Foreign Exchange Option | 14.36  | Put        |           |           | 345.61620    | 341.005           | 10.65      | 0.00                | 0                | 0              |
| € / R                     | On | 26/11/2014 | Foreign Exchange Option | 14.34  | Call       |           |           | 111.44360    | 111.757           | 10.60      | 0.00                | 0                | 0              |
| € / R                     | On | 26/11/2014 | Foreign Exchange Option | 14.34  | Put        |           |           | 344.04360    | 341.057           | 10.60      | 0.00                | 0                | 0              |
| € / R                     | On | 26/11/2014 | Foreign Exchange Option | 14.35  | Call       |           |           | 108.85260    | 109.165           | 10.63      | 0.00                | 0                | 0              |
| € / R                     | On | 26/11/2014 | Foreign Exchange Option | 14.35  | Put        |           |           | 351.45260    | 348.465           | 10.63      | 0.00                | 0                | 0              |
| € / R                     | On | 26/11/2014 | Foreign Exchange Option | 14.36  | Call       |           |           | 106.32140    | 106.633           | 10.67      | 0.00                | 0                | 0              |
| € / R                     | On | 26/11/2014 | Foreign Exchange Option | 14.36  | Put        |           |           | 358.92140    | 355.933           | 10.67      | 0.00                | 0                | 0              |
| € / R                     | On | 12/12/2014 | Foreign Exchange Option | 13.50  | Call       |           |           | 673.84580    | 676.191           | 9.30       | 0.00                | 0                | 0              |
| € / R                     | On | 12/12/2014 | Foreign Exchange Option | 13.99  | Call       |           |           | 308.02480    | 309.319           | 9.74       | 0.00                | 0                | 0              |
| € / R                     | On | 12/12/2014 | Foreign Exchange Option | 13.99  | Put        |           |           | 151.02480    | 148.819           | 9.74       | 0.00                | 0                | 4,000          |
| € / R                     | On | 12/12/2014 | Foreign Exchange Option | 15.15  | Call       |           |           | 36.71700     | 36.520            | 13.21      | 0.00                | 0                | 4,500          |
| € / R                     | On | 12/12/2014 | Foreign Exchange Option | 13.71  | Call       |           |           | 499.37950    | 501.188           | 9.49       | 0.00                | 0                | 0              |
| € / R                     | On | 12/12/2014 | Foreign Exchange Option | 13.71  | Put        |           |           | 62.37950     | 60.688            | 9.49       | 0.00                | 0                | 0              |
| € / R                     | On | 12/12/2014 | Foreign Exchange Option | 15.37  | Call       |           |           | 26.26520     | 26.013            | 13.99      | 0.00                | 0                | 7,000          |
| € / R                     | On | 12/12/2014 | Foreign Exchange Option | 13.70  | Put        |           |           | 60.15350     | 58.486            | 9.48       | 0.00                | 0                | 0              |
| € / R                     | On | 12/12/2014 | Foreign Exchange Option | 13.74  | Call       |           |           | 476.41660    | 478.157           | 9.52       | 0.00                | 0                | 0              |
| € / R                     | On | 12/12/2014 | Foreign Exchange Option | 13.74  | Put        |           |           | 69.41660     | 67.656            | 9.52       | 0.00                | 0                | 650            |
| € / R                     | On | 12/12/2014 | Foreign Exchange Option | 16.30  | Put        |           |           | 2,159.05320  | 2,155.178         | 16.38      | 0.00                | 0                | 0              |
| € / R                     | On | 12/12/2014 | Foreign Exchange Option | 14.15  | Call       |           |           | 223.42770    | 224.564           | 9.88       | 0.00                | 0                | 0              |
| € / R                     | On | 12/12/2014 | Foreign Exchange Option | 14.15  | Put        |           |           | 226.42770    | 224.064           | 9.88       | 0.00                | 0                | 3,000          |
| € / R                     | On | 12/12/2014 | Foreign Exchange Option | 15.15  | Put        |           |           | 1,039.71700  | 1,036.020         | 13.21      | 0.00                | 0                | 0              |
| € / R                     | On | 12/12/2014 | Foreign Exchange Option | 15.29  | Call       |           |           | 29.58030     | 29.343            | 13.70      | 0.00                | 0                | 25,000         |
| € / R                     | On | 12/12/2014 | Foreign Exchange Option | 15.29  | Put        |           |           | 1,172.58030  | 1,168.843         | 13.70      | 0.00                | 0                | 0              |
| € / R                     | On | 12/12/2014 | Foreign Exchange Option | 13.50  | Put        |           |           | 26.84580     | 25.691            | 9.30       | 0.00                | 0                | 1,737          |
| € / R                     | On | 12/12/2014 | Foreign Exchange Option | 13.69  | Call       |           |           | 514.98450    | 516.842           | 9.47       | 0.00                | 0                | 0              |
| € / R                     | On | 12/12/2014 | Foreign Exchange Option | 13.69  | Put        |           |           | 57.98450     | 56.342            | 9.47       | 0.00                | 0                | 0              |
| € / R                     | On | 12/12/2014 | Foreign Exchange Option | 13.70  | Call       |           |           | 507.15350    | 508.986           | 9.48       | 0.00                | 0                | 0              |
| € / R                     | On | 12/12/2014 | Foreign Exchange Option | 15.37  | Put        |           |           | 1,249.26520  | 1,245.513         | 13.99      | 0.00                | 0                | 0              |
| € / R                     | On | 12/12/2014 | Foreign Exchange Option | 16.30  | Call       |           |           | 6.05320      | 5.678             | 16.38      | 0.00                | 0                | 1,737          |
| € / R                     | On | 16/03/2015 | Foreign Exchange Option | 14.94  | Call       |           |           | 243.24040    | 241.652           | 12.20      | 0.00                | 0                | 0              |
| € / R                     | On | 16/03/2015 | Foreign Exchange Option | 14.94  | Put        |           |           | 785.74040    | 780.952           | 12.20      | 0.00                | 0                | 0              |
| € / R                     | On | 16/03/2015 | Foreign Exchange Option | 15.00  | Call       |           |           | 230.50010    | 228.856           | 12.35      | 0.00                | 0                | 713            |
| € / R                     | On | 16/03/2015 | Foreign Exchange Option | 15.00  | Put        |           |           | 833.00010    | 828.156           | 12.35      | 0.00                | 0                | 0              |
| € / R                     | On | 16/03/2015 | Foreign Exchange Option | 14.96  | Call       |           |           | 238.90040    | 237.293           | 12.25      | 0.00                | 0                | 0              |

| Contract Details             |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value       | Contracts Traded | Open Interest  |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------------|------------------|----------------|
| € / R                        | On | 16/03/2015 | Foreign Exchange Option | 14.96  | Put        |           |           | 801.40040    | 796.593           | 12.25      | 0.00                | 0                | 0              |
| € / R                        | On | 16/03/2015 | Foreign Exchange Option | 15.28  | Call       |           |           | 180.86620    | 178.972           | 13.06      | 0.00                | 0                | 5,700          |
| € / R                        | On | 16/03/2015 | Foreign Exchange Option | 15.28  | Put        |           |           | 1,063.36620  | 1,058.272         | 13.06      | 0.00                | 0                | 0              |
| € / R                        | On | 16/03/2015 | Foreign Exchange Option | 14.02  | Call       |           |           | 596.48760    | 595.208           | 10.21      | 0.00                | 0                | 0              |
| € / R                        | On | 16/03/2015 | Foreign Exchange Option | 14.02  | Put        |           |           | 218.98760    | 214.508           | 10.21      | 0.00                | 0                | 8,500          |
| € / R                        | On | 16/03/2015 | Foreign Exchange Option | 14.95  | Call       |           |           | 241.06040    | 239.462           | 12.23      | 0.00                | 0                | 0              |
| € / R                        | On | 16/03/2015 | Foreign Exchange Option | 14.95  | Put        |           |           | 793.56040    | 788.762           | 12.23      | 0.00                | 0                | 0              |
| € / R                        | On | 16/03/2015 | Foreign Exchange Option | 15.50  | Call       |           |           | 151.07380    | 149.036           | 13.62      | 0.00                | 0                | 7,100          |
| € / R                        | On | 16/03/2015 | Foreign Exchange Option | 15.50  | Put        |           |           | 1,253.57380  | 1,248.336         | 13.62      | 0.00                | 0                | 0              |
| € / R                        | On | 16/03/2015 | Foreign Exchange Option | 13.80  | Call       |           |           | 737.25950    | 736.091           | 9.85       | 0.00                | 0                | 0              |
| € / R                        | On | 16/03/2015 | Foreign Exchange Option | 13.80  | Put        |           |           | 139.75950    | 135.391           | 9.85       | 0.00                | 0                | 15,000         |
| € / R                        | On | 16/03/2015 | Foreign Exchange Option | 15.05  | Call       |           |           | 220.49830    | 218.813           | 12.48      | 0.00                | 0                | 14,500         |
| € / R                        | On | 16/03/2015 | Foreign Exchange Option | 15.05  | Put        |           |           | 872.99830    | 868.113           | 12.48      | 0.00                | 0                | 0              |
| € / R                        | On | 16/03/2015 | Foreign Exchange Option | 14.00  | Call       |           |           | 608.38830    | 607.103           | 10.17      | 0.00                | 0                | 0              |
| € / R                        | On | 16/03/2015 | Foreign Exchange Option | 14.00  | Put        |           |           | 210.88830    | 206.403           | 10.17      | 0.00                | 0                | 12,800         |
| € / R                        | On | 16/03/2015 | Foreign Exchange Option | 15.31  | Call       |           |           | 176.38140    | 174.462           | 13.14      | 0.00                | 0                | 8,500          |
| € / R                        | On | 16/03/2015 | Foreign Exchange Option | 15.31  | Put        |           |           | 1,088.88140  | 1,083.762         | 13.14      | 0.00                | 0                | 0              |
| € / R                        | On | 12/06/2015 | Foreign Exchange Option | 15.41  | Put        |           |           | 1,109.98080  | 1,105.429         | 13.30      | 0.00                | 0                | 0              |
| € / R                        | On | 12/06/2015 | Foreign Exchange Option | 15.39  | Call       |           |           | 338.91070    | 337.258           | 13.26      | 0.00                | 0                | 0              |
| € / R                        | On | 12/06/2015 | Foreign Exchange Option | 15.39  | Put        |           |           | 1,094.01070  | 1,089.458         | 13.26      | 0.00                | 0                | 0              |
| € / R                        | On | 12/06/2015 | Foreign Exchange Option | 15.40  | Call       |           |           | 336.90510    | 335.251           | 13.28      | 0.00                | 0                | 0              |
| € / R                        | On | 12/06/2015 | Foreign Exchange Option | 15.40  | Put        |           |           | 1,102.00510  | 1,097.451         | 13.28      | 0.00                | 0                | 0              |
| € / R                        | On | 12/06/2015 | Foreign Exchange Option | 15.41  | Call       |           |           | 334.88080    | 333.229           | 13.30      | 0.00                | 0                | 0              |
| € / R                        | On | 14/09/2015 | Foreign Exchange Option | 15.24  | Call       |           |           | 590.69380    | 590.645           | 12.94      | 0.00                | 0                | 0              |
| € / R                        | On | 14/09/2015 | Foreign Exchange Option | 15.24  | Put        |           |           | 925.69380    | 923.145           | 12.94      | 0.00                | 0                | 0              |
| € / R                        | On | 14/09/2015 | Foreign Exchange Option | 15.25  | Call       |           |           | 587.80610    | 587.734           | 12.96      | 0.00                | 0                | 0              |
| € / R                        | On | 14/09/2015 | Foreign Exchange Option | 15.25  | Put        |           |           | 932.80610    | 930.234           | 12.96      | 0.00                | 0                | 0              |
| € / R                        | On | 14/09/2015 | Foreign Exchange Option | 15.26  | Call       |           |           | 584.93740    | 584.837           | 12.98      | 0.00                | 0                | 0              |
| € / R                        | On | 14/09/2015 | Foreign Exchange Option | 15.26  | Put        |           |           | 939.93740    | 937.337           | 12.98      | 0.00                | 0                | 0              |
| <b>Total € / R Option</b>    |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>125,437</b> |
| <b>Total € / R</b>           |    |            |                         |        |            |           |           |              |                   |            | <b>5,823,385.00</b> | <b>408</b>       | <b>230,173</b> |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Future |        |            | 9.70670   |           | 9.72640      |                   |            | 4,863,056.70        | 501              | 11,719         |
| AU\$ / R                     | On | 16/03/2015 | Foreign Exchange Future |        |            | 9.80630   |           | 9.82550      |                   |            | 0.00                | 0                | 6,866          |
| AU\$ / R                     | On | 12/06/2015 | Foreign Exchange Future |        |            | 9.89970   |           | 9.91850      |                   |            | 0.00                | 0                | 2,900          |
| AU\$ / R                     | On | 14/09/2015 | Foreign Exchange Future |        |            | 10.00630  |           | 10.02670     |                   |            | 0.00                | 0                | 350            |
| <b>Total AU\$ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            | <b>4,863,056.70</b> | <b>501</b>       | <b>21,835</b>  |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 10.80  | Put        |           |           | 1,075.71800  | 1,095.109         | 11.60      | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 9.61   | Call       |           |           | 183.97140    | 169.301           | 7.39       | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 9.61   | Put        |           |           | 67.57140     | 72.601            | 7.39       | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 9.45   | Call       |           |           | 304.74900    | 288.972           | 7.75       | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 9.59   | Call       |           |           | 197.55160    | 182.736           | 7.44       | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 9.59   | Put        |           |           | 61.15160     | 66.036            | 7.44       | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 9.60   | Call       |           |           | 190.70130    | 175.957           | 7.42       | 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 |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 9.60   | Put        |           |           | 64.30130     | 69.257            | 7.42       | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 10.75  | Put        |           |           | 1,026.06730  | 1,045.407         | 11.39      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 10.80  | Call       |           |           | 2.11800      | 1.809             | 11.60      | 0.00                | 0                | 201           |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 9.80   | Call       |           |           | 84.79510     | 77.012            | 7.53       | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 9.80   | Put        |           |           | 158.39510    | 170.312           | 7.53       | 0.00                | 0                | 201           |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 10.05  | Call       |           |           | 30.03640     | 26.210            | 8.39       | 0.00                | 0                | 201           |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 10.05  | Put        |           |           | 353.63640    | 369.510           | 8.39       | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 10.75  | Call       |           |           | 2.46730      | 2.107             | 11.39      | 0.00                | 0                | 201           |
| AU\$ / R                     | On | 12/12/2014 | Foreign Exchange Option | 9.45   | Put        |           |           | 28.34900     | 32.272            | 7.75       | 0.00                | 0                | 201           |
| AU\$ / R                     | On | 16/03/2015 | Foreign Exchange Option | 10.00  | Put        |           |           | 360.70700    | 370.325           | 10.25      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 16/03/2015 | Foreign Exchange Option | 10.01  | Call       |           |           | 183.13120    | 173.622           | 10.28      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 16/03/2015 | Foreign Exchange Option | 10.01  | Put        |           |           | 367.63120    | 377.322           | 10.28      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 16/03/2015 | Foreign Exchange Option | 9.99   | Call       |           |           | 189.33750    | 179.683           | 10.22      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 16/03/2015 | Foreign Exchange Option | 9.99   | Put        |           |           | 353.83750    | 363.383           | 10.22      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 16/03/2015 | Foreign Exchange Option | 10.00  | Call       |           |           | 186.20700    | 176.625           | 10.25      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 12/06/2015 | Foreign Exchange Option | 10.24  | Put        |           |           | 562.75330    | 574.000           | 11.64      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 12/06/2015 | Foreign Exchange Option | 10.25  | Call       |           |           | 238.48920    | 230.982           | 11.66      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 12/06/2015 | Foreign Exchange Option | 10.25  | Put        |           |           | 569.98920    | 581.282           | 11.66      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 12/06/2015 | Foreign Exchange Option | 10.26  | Call       |           |           | 235.75580    | 228.297           | 11.69      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 12/06/2015 | Foreign Exchange Option | 10.26  | Put        |           |           | 577.25580    | 588.597           | 11.69      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 12/06/2015 | Foreign Exchange Option | 10.24  | Call       |           |           | 241.25330    | 233.700           | 11.64      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 14/09/2015 | Foreign Exchange Option | 10.36  | Put        |           |           | 656.24280    | 670.569           | 12.16      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 14/09/2015 | Foreign Exchange Option | 10.34  | Call       |           |           | 328.73950    | 322.602           | 12.12      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 14/09/2015 | Foreign Exchange Option | 10.34  | Put        |           |           | 642.03950    | 656.302           | 12.12      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 14/09/2015 | Foreign Exchange Option | 10.35  | Call       |           |           | 325.82860    | 319.722           | 12.14      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 14/09/2015 | Foreign Exchange Option | 10.35  | Put        |           |           | 649.12860    | 663.421           | 12.14      | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 14/09/2015 | Foreign Exchange Option | 10.36  | Call       |           |           | 322.94280    | 316.869           | 12.16      | 0.00                | 0                | 0             |
| <b>Total AU\$ / R Option</b> |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>1,005</b>  |
| <b>Total AU\$ / R</b>        |    |            |                         |        |            |           |           |              |                   |            | <b>4,863,056.70</b> | <b>501</b>       | <b>22,840</b> |
| CAD/ R                       | On | 12/12/2014 | Foreign Exchange Future |        |            | 9.92790   |           | 9.92940      |                   |            | 0.00                | 0                | 0             |
| CAD/ R                       | On | 16/03/2015 | Foreign Exchange Future |        |            | 10.07330  |           | 10.07490     |                   |            | 0.00                | 0                | 100           |
| <b>Total CAD/ R Future</b>   |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>100</b>    |
| CAD/ R                       | On | 12/12/2014 | Foreign Exchange Option | 9.99   | Call       |           |           | 103.83530    | 104.969           | 8.37       | 0.00                | 0                | 0             |
| CAD/ R                       | On | 12/12/2014 | Foreign Exchange Option | 9.99   | Put        |           |           | 164.43530    | 167.069           | 8.37       | 0.00                | 0                | 0             |
| CAD/ R                       | On | 12/12/2014 | Foreign Exchange Option | 10.00  | Call       |           |           | 100.36510    | 101.460           | 8.41       | 0.00                | 0                | 0             |
| CAD/ R                       | On | 12/12/2014 | Foreign Exchange Option | 10.00  | Put        |           |           | 170.96510    | 173.560           | 8.41       | 0.00                | 0                | 0             |
| CAD/ R                       | On | 12/12/2014 | Foreign Exchange Option | 10.01  | Call       |           |           | 97.00520     | 98.057            | 8.45       | 0.00                | 0                | 0             |
| CAD/ R                       | On | 12/12/2014 | Foreign Exchange Option | 10.01  | Put        |           |           | 177.60520    | 180.157           | 8.45       | 0.00                | 0                | 0             |
| CAD/ R                       | On | 16/03/2015 | Foreign Exchange Option | 10.11  | Put        |           |           | 273.87740    | 277.857           | 9.94       | 0.00                | 0                | 0             |
| CAD/ R                       | On | 16/03/2015 | Foreign Exchange Option | 10.09  | Call       |           |           | 246.45840    | 248.864           | 9.88       | 0.00                | 0                | 0             |
| CAD/ R                       | On | 16/03/2015 | Foreign Exchange Option | 10.09  | Put        |           |           | 261.55840    | 265.564           | 9.88       | 0.00                | 0                | 0             |
| CAD/ R                       | On | 16/03/2015 | Foreign Exchange Option | 10.10  | Call       |           |           | 242.58690    | 244.979           | 9.91       | 0.00                | 0                | 0             |
| CAD/ R                       | On | 16/03/2015 | Foreign Exchange Option | 10.10  | Put        |           |           | 267.68690    | 271.679           | 9.91       | 0.00                | 0                | 0             |



| Contract Details                  |    |            |                         | Strike | Call / Put | MTM Yield   | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|-----------------------------------|----|------------|-------------------------|--------|------------|-------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| CAD/ R                            | On | 16/03/2015 | Foreign Exchange Option | 10.11  | Call       |             |           | 238.77740    | 241.157           | 9.94       | 0.00          | 0                | 0             |
| <b>Total CAD/ R Option</b>        |    |            |                         |        |            |             |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total CAD/ R</b>               |    |            |                         |        |            |             |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>100</b>    |
| CF CANDCO                         | n  | 12/12/2014 | Foreign Exchange Future |        |            | 19.72470    |           | -19.48450    |                   |            | 0.00          | 0                | 1,942         |
| <b>Total CF CANDO CAFC Future</b> |    |            |                         |        |            |             |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>1,942</b>  |
| <b>Total CF CANDO CAFC</b>        |    |            |                         |        |            |             |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>1,942</b>  |
| CF CANDCO                         | n  | 12/12/2014 | Foreign Exchange Future |        |            | 950.98010   |           | 935.75560    |                   |            | 0.00          | 0                | 26,600        |
| <b>Total CF CANDO CAFE Future</b> |    |            |                         |        |            |             |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>26,600</b> |
| <b>Total CF CANDO CAFE</b>        |    |            |                         |        |            |             |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>26,600</b> |
| CF CANDCO                         | n  | 12/12/2014 | Foreign Exchange Future |        |            | 1,049.99020 |           | 1,034.62370  |                   |            | 0.00          | 0                | 2,913         |
| <b>Total CF CANDO CAFH Future</b> |    |            |                         |        |            |             |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>2,913</b>  |
| <b>Total CF CANDO CAFH</b>        |    |            |                         |        |            |             |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>2,913</b>  |
| CF CANDCO                         | n  | 12/12/2014 | Foreign Exchange Future |        |            | 197.14200   |           | -200.74330   |                   |            | 0.00          | 0                | 4,362         |
| <b>Total CF CANDO CAFJ Future</b> |    |            |                         |        |            |             |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>4,362</b>  |
| <b>Total CF CANDO CAFJ</b>        |    |            |                         |        |            |             |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>4,362</b>  |
| CF CANDCO                         | n  | 12/12/2014 | Foreign Exchange Future |        |            | 860.19750   |           | 845.09930    |                   |            | 0.00          | 0                | 1,871         |
| <b>Total CF CANDO CAFK Future</b> |    |            |                         |        |            |             |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>1,871</b>  |
| <b>Total CF CANDO CAFK</b>        |    |            |                         |        |            |             |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>1,871</b>  |
| CHF / R                           | On | 12/12/2014 | Foreign Exchange Future |        |            | 11.72000    |           | 11.71130     |                   |            | 0.00          | 0                | 6,852         |
| CHF / R                           | On | 16/03/2015 | Foreign Exchange Future |        |            | 11.93260    |           | 11.92390     |                   |            | 0.00          | 0                | 300           |
| <b>Total CHF / R Future</b>       |    |            |                         |        |            |             |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>7,152</b>  |
| CHF / R                           | On | 12/12/2014 | Foreign Exchange Option | 12.24  | Call       |             |           | 59.46460     | 61.047            | 12.23      | 0.00          | 0                | 0             |
| CHF / R                           | On | 12/12/2014 | Foreign Exchange Option | 12.24  | Put        |             |           | 588.16460    | 581.047           | 12.23      | 0.00          | 0                | 0             |
| CHF / R                           | On | 12/12/2014 | Foreign Exchange Option | 12.25  | Call       |             |           | 58.10920     | 59.669            | 12.27      | 0.00          | 0                | 0             |
| CHF / R                           | On | 12/12/2014 | Foreign Exchange Option | 12.25  | Put        |             |           | 596.80920    | 589.669           | 12.27      | 0.00          | 0                | 0             |
| CHF / R                           | On | 12/12/2014 | Foreign Exchange Option | 12.26  | Call       |             |           | 56.78650     | 58.323            | 12.30      | 0.00          | 0                | 0             |
| CHF / R                           | On | 12/12/2014 | Foreign Exchange Option | 12.26  | Put        |             |           | 605.48650    | 598.323           | 12.30      | 0.00          | 0                | 0             |
| CHF / R                           | On | 16/03/2015 | Foreign Exchange Option | 12.99  | Call       |             |           | 114.42580    | 115.092           | 14.44      | 0.00          | 0                | 0             |
| CHF / R                           | On | 16/03/2015 | Foreign Exchange Option | 12.99  | Put        |             |           | 1,180.52580  | 1,172.492         | 14.44      | 0.00          | 0                | 0             |
| CHF / R                           | On | 16/03/2015 | Foreign Exchange Option | 13.00  | Call       |             |           | 113.30320    | 113.945           | 14.47      | 0.00          | 0                | 0             |
| CHF / R                           | On | 16/03/2015 | Foreign Exchange Option | 13.00  | Put        |             |           | 1,189.40320  | 1,181.345         | 14.47      | 0.00          | 0                | 0             |
| CHF / R                           | On | 16/03/2015 | Foreign Exchange Option | 13.01  | Call       |             |           | 112.19400    | 112.812           | 14.49      | 0.00          | 0                | 0             |

| Contract Details                  |    |            |                         | Strike | Call / Put | MTM Yield    | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value     | Contracts Traded | Open Interest |
|-----------------------------------|----|------------|-------------------------|--------|------------|--------------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| CHF / R                           | On | 16/03/2015 | Foreign Exchange Option | 13.01  | Put        |              |           | 1,198.29400  | 1,190.212         | 14.49      | 0.00              | 0                | 0             |
| <b>Total CHF / R Option</b>       |    |            |                         |        |            |              |           |              |                   |            | <b>0.00</b>       | <b>0</b>         | <b>0</b>      |
| <b>Total CHF / R</b>              |    |            |                         |        |            |              |           |              |                   |            | <b>0.00</b>       | <b>0</b>         | <b>7,152</b>  |
| CNH / R                           | On | 12/12/2014 | Foreign Exchange Future |        |            | 1.81110      |           | 1.80950      |                   |            | 0.00              | 0                | 0             |
| CNH / R                           | On | 16/03/2015 | Foreign Exchange Future |        |            | 1.82990      |           | 1.82830      |                   |            | 0.00              | 0                | 0             |
| <b>Total CNH / R Future</b>       |    |            |                         |        |            |              |           |              |                   |            | <b>0.00</b>       | <b>0</b>         | <b>0</b>      |
| CNH / R                           | On | 12/12/2014 | Foreign Exchange Option | 1.76   | Call       |              |           | 603.39110    | 609.143           | 9.89       | 0.00              | 0                | 0             |
| CNH / R                           | On | 12/12/2014 | Foreign Exchange Option | 1.76   | Put        |              |           | 108.39110    | 98.143            | 9.89       | 0.00              | 0                | 0             |
| CNH / R                           | On | 12/12/2014 | Foreign Exchange Option | 1.74   | Call       |              |           | 761.02340    | 768.696           | 9.87       | 0.00              | 0                | 0             |
| CNH / R                           | On | 12/12/2014 | Foreign Exchange Option | 1.74   | Put        |              |           | 66.02340     | 57.696            | 9.87       | 0.00              | 0                | 0             |
| CNH / R                           | On | 12/12/2014 | Foreign Exchange Option | 1.75   | Call       |              |           | 680.20620    | 686.885           | 9.88       | 0.00              | 0                | 0             |
| CNH / R                           | On | 12/12/2014 | Foreign Exchange Option | 1.75   | Put        |              |           | 85.20620     | 75.885            | 9.88       | 0.00              | 0                | 0             |
| CNH / R                           | On | 16/03/2015 | Foreign Exchange Option | 1.80   | Put        |              |           | 378.84800    | 371.793           | 10.82      | 0.00              | 0                | 0             |
| CNH / R                           | On | 16/03/2015 | Foreign Exchange Option | 1.81   | Call       |              |           | 609.46760    | 617.614           | 10.89      | 0.00              | 0                | 0             |
| CNH / R                           | On | 16/03/2015 | Foreign Exchange Option | 1.81   | Put        |              |           | 426.46760    | 418.614           | 10.89      | 0.00              | 0                | 0             |
| CNH / R                           | On | 16/03/2015 | Foreign Exchange Option | 1.79   | Call       |              |           | 717.47530    | 727.211           | 10.76      | 0.00              | 0                | 0             |
| CNH / R                           | On | 16/03/2015 | Foreign Exchange Option | 1.79   | Put        |              |           | 334.47530    | 328.211           | 10.76      | 0.00              | 0                | 0             |
| CNH / R                           | On | 16/03/2015 | Foreign Exchange Option | 1.80   | Call       |              |           | 661.84800    | 670.793           | 10.82      | 0.00              | 0                | 0             |
| <b>Total CNH / R Option</b>       |    |            |                         |        |            |              |           |              |                   |            | <b>0.00</b>       | <b>0</b>         | <b>0</b>      |
| <b>Total CNH / R</b>              |    |            |                         |        |            |              |           |              |                   |            | <b>0.00</b>       | <b>0</b>         | <b>0</b>      |
| KES / R                           | On | 12/12/2014 | Foreign Exchange Future |        |            | 0.12340      |           | 0.12370      |                   |            | 0.00              | 0                | 9             |
| <b>Total KES / R Future</b>       |    |            |                         |        |            |              |           |              |                   |            | <b>0.00</b>       | <b>0</b>         | <b>9</b>      |
| <b>Total KES / R</b>              |    |            |                         |        |            |              |           |              |                   |            | <b>0.00</b>       | <b>0</b>         | <b>9</b>      |
| NGN / R                           | On | 12/12/2014 | Foreign Exchange Future |        |            | 0.06670      |           | 0.06650      |                   |            | 0.00              | 0                | 17            |
| <b>Total NGN / R Future</b>       |    |            |                         |        |            |              |           |              |                   |            | <b>0.00</b>       | <b>0</b>         | <b>17</b>     |
| <b>Total NGN / R</b>              |    |            |                         |        |            |              |           |              |                   |            | <b>0.00</b>       | <b>0</b>         | <b>17</b>     |
| QUANTO €                          | On | 12/12/2014 | Foreign Exchange Future |        |            | 1.26730      |           | 1.26870      |                   |            | 101,384.00        | 80               | 65            |
| QUANTO €                          | On | 16/03/2015 | Foreign Exchange Future |        |            | 1.26810      |           | 1.26950      |                   |            | 0.00              | 0                | 0             |
| <b>Total QUANTO € / \$ Future</b> |    |            |                         |        |            |              |           |              |                   |            | <b>101,384.00</b> | <b>80</b>        | <b>65</b>     |
| <b>Total QUANTO € / \$</b>        |    |            |                         |        |            |              |           |              |                   |            | <b>101,384.00</b> | <b>80</b>        | <b>65</b>     |
| RAIN                              | On | 12/12/2014 | Foreign Exchange Future |        |            | 21,137.83000 |           | 21,130.36000 |                   |            | 0.00              | 0                | 0             |
| <b>Total RAIN Future</b>          |    |            |                         |        |            |              |           |              |                   |            | <b>0.00</b>       | <b>0</b>         | <b>0</b>      |

| Contract Details                              | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value         | Contracts Traded | Open Interest    |
|---|--------|------------|-----------|-----------|--------------|-------------------|------------|-----------------------|------------------|------------------|
| <b>Total RAIN</b>                             |        |            |           |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>         |
| TRY / R On 12/12/2014 Foreign Exchange Future |        |            | 4.84390   |           | 4.84020      |                   |            | 0.00                  | 0                | 0                |
| TRY / R On 16/03/2015 Foreign Exchange Future |        |            | 4.81870   |           | 4.81370      |                   |            | 0.00                  | 0                | 0                |
| <b>Total TRY / R Future</b>                   |        |            |           |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>         |
| TRY / R On 12/12/2014 Foreign Exchange Option | 4.98   | Call       |           |           | 9.49550      | 9.559             | 6.51       | 0.00                  | 0                | 0                |
| TRY / R On 12/12/2014 Foreign Exchange Option | 4.98   | Put        |           |           | 149.29550    | 145.659           | 6.51       | 0.00                  | 0                | 0                |
| TRY / R On 12/12/2014 Foreign Exchange Option | 4.99   | Call       |           |           | 8.56440      | 8.635             | 6.61       | 0.00                  | 0                | 0                |
| TRY / R On 12/12/2014 Foreign Exchange Option | 4.99   | Put        |           |           | 158.36440    | 154.735           | 6.61       | 0.00                  | 0                | 0                |
| TRY / R On 12/12/2014 Foreign Exchange Option | 5.00   | Call       |           |           | 7.73100      | 7.808             | 6.71       | 0.00                  | 0                | 0                |
| TRY / R On 12/12/2014 Foreign Exchange Option | 5.00   | Put        |           |           | 167.53100    | 163.908           | 6.71       | 0.00                  | 0                | 0                |
| TRY / R On 16/03/2015 Foreign Exchange Option | 4.99   | Call       |           |           | 37.59010     | 36.646            | 7.88       | 0.00                  | 0                | 0                |
| TRY / R On 16/03/2015 Foreign Exchange Option | 4.99   | Put        |           |           | 213.89010    | 207.946           | 7.88       | 0.00                  | 0                | 0                |
| TRY / R On 16/03/2015 Foreign Exchange Option | 5.00   | Call       |           |           | 35.69980     | 34.729            | 7.92       | 0.00                  | 0                | 0                |
| TRY / R On 16/03/2015 Foreign Exchange Option | 5.00   | Put        |           |           | 221.99980    | 216.029           | 7.92       | 0.00                  | 0                | 0                |
| TRY / R On 16/03/2015 Foreign Exchange Option | 5.01   | Call       |           |           | 33.90330     | 32.910            | 7.96       | 0.00                  | 0                | 0                |
| TRY / R On 16/03/2015 Foreign Exchange Option | 5.01   | Put        |           |           | 230.20330    | 224.210           | 7.96       | 0.00                  | 0                | 0                |
| <b>Total TRY / R Option</b>                   |        |            |           |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>         |
| <b>Total TRY / R</b>                          |        |            |           |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>         |
| ZMW / R On 12/12/2014 Foreign Exchange Future |        |            | 1.73140   |           | 1.72670      |                   |            | 0.00                  | 0                | 13               |
| <b>Total ZMW / R Future</b>                   |        |            |           |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>13</b>        |
| <b>Total ZMW / R</b>                          |        |            |           |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>13</b>        |
| <b>Total Futures</b>                          |        |            |           |           |              |                   |            | <b>319 144 735.04</b> | <b>28,007</b>    | <b>1,362,688</b> |
| <b>Total Options</b>                          |        |            |           |           |              |                   |            | <b>2 421 444.25</b>   | <b>12,500</b>    | <b>1,860,556</b> |
| <b>Grand Total:</b>                           |        |            |           |           |              |                   |            | <b>321,566,179.29</b> | <b>40,507</b>    | <b>3,223,244</b> |