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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/12/2014

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------|-------------------|------------|----------------|------------------|---------------|
| \$ / R On 10/12/2014 Foreign Exchange Future | | | 11.41810 | | 11.52980 | | | 0.00 | 0 | 800 |
| \$ / R On 11/12/2014 Foreign Exchange Future | | | 11.41810 | | 11.52990 | | | 0.00 | 0 | 4,000 |
| \$ / R On 12/12/2014 Foreign Exchange Future | | | 11.41810 | | 11.53140 | | | 523,828,173.70 | 45,877 | 322,201 |
| \$ / R On 15/12/2014 Foreign Exchange Future | | | 11.42270 | | 11.53590 | | | 0.00 | 0 | 0 |
| \$ / R On 19/12/2014 Foreign Exchange Future | | | 11.42890 | | 11.54260 | | | 0.00 | 0 | 0 |
| \$ / R On 23/12/2014 Foreign Exchange Future | | | 11.43750 | | 11.55140 | | | 0.00 | 0 | 440 |
| \$ / R On 05/01/2015 Foreign Exchange Future | | | 11.46560 | | 11.57970 | | | 0.00 | 0 | 0 |
| \$ / R On 28/01/2015 Foreign Exchange Future | | | 11.51110 | | 11.62550 | | | 0.00 | 0 | 3,432 |
| \$ / R On 30/01/2015 Foreign Exchange Future | | | 11.51490 | | 11.62940 | | | 0.00 | 0 | 0 |
| \$ / R On 25/02/2015 Foreign Exchange Future | | | 11.56440 | | 11.67960 | | | 0.00 | 0 | 2,671 |
| \$ / R On 26/02/2015 Foreign Exchange Future | | | 11.56640 | | 11.68150 | | | 0.00 | 0 | 0 |
| \$ / R On 27/02/2015 Foreign Exchange Future | | | 11.56830 | | 11.68350 | | | 0.00 | 0 | 1,263 |
| \$ / R On 16/03/2015 Foreign Exchange Future | | | 11.60120 | | 11.71690 | | | 623,436,886.80 | 53,739 | 787,373 |
| \$ / R On 27/03/2015 Foreign Exchange Future | | | 11.62310 | | 11.73890 | | | 0.00 | 0 | 2,685 |
| \$ / R On 01/04/2015 Foreign Exchange Future | | | 11.63300 | | 11.74890 | | | 0.00 | 0 | 0 |
| \$ / R On 28/04/2015 Foreign Exchange Future | | | 11.68660 | | 11.80290 | | | 0.00 | 0 | 2,700 |
| \$ / R On 27/05/2015 Foreign Exchange Future | | | 11.74420 | | 11.86090 | | | 0.00 | 0 | 1,625 |
| \$ / R On 12/06/2015 Foreign Exchange Future | | | 11.77600 | | 11.89300 | | | 368,376,832.00 | 31,282 | 49,056 |
| \$ / R On 26/06/2015 Foreign Exchange Future | | | 11.80450 | | 11.92190 | | | 0.00 | 0 | 1,636 |
| \$ / R On 29/07/2015 Foreign Exchange Future | | | 11.87150 | | 11.99020 | | | 0.00 | 0 | 250 |
| \$ / R On 27/08/2015 Foreign Exchange Future | | | 11.93050 | | 12.05020 | | | 0.00 | 0 | 250 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|-------------------------|------------------|------------------|
| \$ / R | On | 14/09/2015 | Foreign Exchange Future | | | 11.96720 | | 12.08760 | | | 0.00 | 0 | 5,174 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Future | | | 11.99620 | | 12.11680 | | | 0.00 | 0 | 250 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Future | | | 12.05840 | | 12.17940 | | | 0.00 | 0 | 250 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Future | | | 12.11640 | | 12.23780 | | | 0.00 | 0 | 250 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Future | | | 12.14960 | | 12.27120 | | | 90,295,827.20 | 7,432 | 35,582 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Future | | | 12.17090 | | 12.29210 | | | 0.00 | 0 | 250 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Future | | | 12.34980 | | 12.46720 | | | 0.00 | 0 | 0 |
| Total \$ / R Future | | | | | | | | | | | 1,605,937,719.70 | 138,330 | 1,222,138 |
| \$ / R | On | 10/12/2014 | Foreign Exchange Option | 10.78 | Call | | | 749.83470 | 638.113 | 31.81 | 0.00 | 0 | 0 |
| \$ / R | On | 10/12/2014 | Foreign Exchange Option | 10.78 | Put | | | 0.03470 | 0.013 | 31.81 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2014 | Foreign Exchange Option | 11.07 | Call | | | 460.57240 | 349.467 | 20.66 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2014 | Foreign Exchange Option | 11.07 | Put | | | 0.67240 | 1.367 | 20.66 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.00 | Call | | | 2,531.40000 | 2,418.100 | 23.35 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.00 | Put | | | 0.00000 | 0.000 | 23.35 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.09 | Call | | | 2,441.40000 | 2,328.100 | 23.35 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.09 | Put | | | 0.00000 | 0.000 | 23.35 | 0.00 | 0 | 1,402 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.50 | Call | | | 2,031.40000 | 1,918.100 | 27.01 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.50 | Put | | | 0.00000 | 0.000 | 27.01 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.56 | Call | | | 1,971.40000 | 1,858.100 | 27.56 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.56 | Put | | | 0.00000 | 0.000 | 27.56 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.55 | Call | | | 2,981.40000 | 2,868.100 | 23.35 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.55 | Put | | | 0.00000 | 0.000 | 23.35 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.78 | Call | | | 1,751.40000 | 1,638.100 | 29.58 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.78 | Put | | | 0.00000 | 0.000 | 29.58 | 0.00 | 0 | 41,000 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.88 | Call | | | 1,651.40000 | 1,538.100 | 30.49 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.88 | Put | | | 0.00000 | 0.000 | 30.49 | 0.00 | 0 | 79,241 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.44 | Call | | | 2,091.40000 | 1,978.100 | 26.47 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.44 | Put | | | 0.00000 | 0.000 | 26.47 | 0.00 | 0 | 11,976 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.05 | Call | | | 1,481.40000 | 1,368.100 | 32.05 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.05 | Put | | | 0.00000 | 0.000 | 32.05 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.10 | Call | | | 1,431.40000 | 1,318.101 | 32.50 | 0.00 | 0 | 2,995 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.10 | Put | | | 0.00000 | 0.001 | 32.50 | 0.00 | 0 | 6,581 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.60 | Call | | | 1,931.40000 | 1,818.100 | 27.93 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.60 | Put | | | 0.00000 | 0.000 | 27.93 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.34 | Call | | | 1,191.40740 | 1,078.132 | 32.51 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.34 | Put | | | 0.00740 | 0.032 | 32.51 | 0.00 | 0 | 2,490 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.35 | Call | | | 1,181.40890 | 1,068.134 | 32.36 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.35 | Put | | | 0.00890 | 0.034 | 32.36 | 0.00 | 0 | 5,000 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.00 | Call | | | 1,531.40000 | 1,418.100 | 31.59 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.00 | Put | | | 0.00000 | 0.000 | 31.59 | 0.00 | 0 | 38,500 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.38 | Call | | | 1,151.41530 | 1,038.141 | 31.91 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.38 | Put | | | 0.01530 | 0.041 | 31.91 | 0.00 | 0 | 500 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.40 | Call | | | 1,131.42160 | 1,018.146 | 31.61 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.40 | Put | | | 0.02160 | 0.046 | 31.61 | 0.00 | 0 | 7,300 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.30 | Call | | | 1,231.40340 | 1,118.125 | 33.11 | 0.00 | 0 | 2,326 |

| 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 | 10.30 | Put | | | 0.00340 | 0.025 | 33.11 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.45 | Call | | | 1,081.42910 | 968.164 | 30.85 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.45 | Put | | | 0.02910 | 0.064 | 30.85 | 0.00 | 0 | 5,000 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.49 | Call | | | 1,041.43710 | 928.183 | 30.25 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.49 | Put | | | 0.03710 | 0.083 | 30.25 | 0.00 | 0 | 3,000 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.36 | Call | | | 1,171.41070 | 1,058.136 | 32.21 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.36 | Put | | | 0.01070 | 0.036 | 32.21 | 0.00 | 0 | 2,490 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.52 | Call | | | 1,011.44460 | 898.201 | 29.79 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.52 | Put | | | 0.04460 | 0.101 | 29.79 | 0.00 | 0 | 9,425 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.55 | Call | | | 981.45370 | 868.223 | 29.34 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.55 | Put | | | 0.05370 | 0.123 | 29.34 | 0.00 | 0 | 3,000 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.44 | Call | | | 1,091.42740 | 978.160 | 31.00 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.44 | Put | | | 0.02740 | 0.060 | 31.00 | 0.00 | 0 | 2,491 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.63 | Call | | | 901.48920 | 788.311 | 28.13 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.63 | Put | | | 0.08920 | 0.211 | 28.13 | 0.00 | 0 | 2,359 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.70 | Call | | | 831.54100 | 718.443 | 27.08 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.70 | Put | | | 0.14100 | 0.343 | 27.08 | 0.00 | 0 | 22,902 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.50 | Call | | | 1,031.43940 | 918.188 | 30.10 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.50 | Put | | | 0.03940 | 0.088 | 30.10 | 0.00 | 0 | 44,450 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.74 | Call | | | 791.58420 | 678.554 | 26.47 | 0.00 | 0 | 3,499 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.74 | Put | | | 0.18420 | 0.455 | 26.47 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.75 | Call | | | 781.59700 | 668.588 | 26.32 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.75 | Put | | | 0.19700 | 0.488 | 26.32 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.60 | Call | | | 931.47360 | 818.272 | 28.59 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.60 | Put | | | 0.07360 | 0.172 | 28.59 | 0.00 | 0 | 10,558 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.80 | Call | | | 731.67710 | 618.798 | 25.57 | 0.00 | 0 | 500 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.80 | Put | | | 0.27710 | 0.698 | 25.57 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.81 | Call | | | 721.69690 | 608.851 | 25.42 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.81 | Put | | | 0.29690 | 0.751 | 25.42 | 0.00 | 0 | 6,000 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.73 | Call | | | 801.57220 | 688.523 | 26.63 | 0.00 | 0 | 6,524 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.73 | Put | | | 0.17220 | 0.423 | 26.63 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.83 | Call | | | 701.74110 | 588.968 | 25.12 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.83 | Put | | | 0.34110 | 0.868 | 25.12 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.85 | Call | | | 681.79230 | 569.105 | 24.81 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.85 | Put | | | 0.39230 | 1.005 | 24.81 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.78 | Call | | | 751.64160 | 638.705 | 25.87 | 0.00 | 0 | 3,000 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.78 | Put | | | 0.24160 | 0.605 | 25.87 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.90 | Call | | | 631.95900 | 519.466 | 23.85 | 0.00 | 0 | 13,000 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.90 | Put | | | 0.55900 | 1.366 | 23.85 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.93 | Call | | | 602.09350 | 489.751 | 23.27 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.93 | Put | | | 0.69350 | 1.651 | 23.27 | 0.00 | 0 | 79,241 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.82 | Call | | | 711.71820 | 598.907 | 25.27 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.82 | Put | | | 0.31820 | 0.807 | 25.27 | 0.00 | 0 | 41,000 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.95 | Call | | | 582.20180 | 469.977 | 22.88 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.95 | Put | | | 0.80180 | 1.877 | 22.88 | 0.00 | 0 | 27,500 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.96 | Call | | | 572.26560 | 460.102 | 22.69 | 0.00 | 0 | 10,000 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.96 | Put | | | 0.86560 | 2.002 | 22.69 | 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 | 10.86 | Call | | | 671.82090 | 559.168 | 24.62 | 0.00 | 0 | 1,000 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.86 | Put | | | 0.42090 | 1.068 | 24.62 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.04 | Call | | | 493.00930 | 381.519 | 21.14 | 0.00 | 0 | 15,000 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.04 | Put | | | 1.60930 | 3.419 | 21.14 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.06 | Call | | | 473.28140 | 362.025 | 20.75 | 0.00 | 0 | 3,000 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.06 | Put | | | 1.88140 | 3.925 | 20.75 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.94 | Call | | | 592.14560 | 479.860 | 23.07 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.94 | Put | | | 0.74560 | 1.760 | 23.07 | 0.00 | 0 | 3,000 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.09 | Call | | | 443.78020 | 332.946 | 20.17 | 0.00 | 0 | 5,000 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.09 | Put | | | 2.38020 | 4.846 | 20.17 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.10 | Call | | | 433.97480 | 323.303 | 19.98 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.10 | Put | | | 2.57480 | 5.203 | 19.98 | 0.00 | 0 | 4,505 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.00 | Call | | | 532.57900 | 420.707 | 21.91 | 0.00 | 0 | 30,500 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.00 | Put | | | 1.17900 | 2.607 | 21.91 | 0.00 | 0 | 35,000 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.13 | Call | | | 404.66020 | 294.556 | 19.40 | 0.00 | 0 | 11,000 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.13 | Put | | | 3.26020 | 6.456 | 19.40 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.15 | Call | | | 385.21670 | 275.570 | 19.01 | 0.00 | 0 | 3,000 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.15 | Put | | | 3.81670 | 7.470 | 19.01 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.07 | Call | | | 463.43470 | 352.309 | 20.56 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.07 | Put | | | 2.03470 | 4.209 | 20.56 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.25 | Call | | | 289.78590 | 183.915 | 17.07 | 0.00 | 0 | 5,000 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.25 | Put | | | 8.38590 | 15.815 | 17.07 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.26 | Call | | | 280.46930 | 175.172 | 16.88 | 0.00 | 0 | 5,000 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.26 | Put | | | 9.06930 | 17.072 | 16.88 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.11 | Call | | | 424.18540 | 313.689 | 19.78 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.11 | Put | | | 2.78540 | 5.589 | 19.78 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.31 | Call | | | 234.78560 | 133.172 | 15.91 | 0.00 | 0 | 2,000 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.31 | Put | | | 13.38560 | 25.072 | 15.91 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.33 | Call | | | 217.01860 | 117.345 | 15.52 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.33 | Put | | | 15.61860 | 29.245 | 15.52 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.20 | Call | | | 337.06030 | 228.928 | 18.04 | 0.00 | 0 | 2,931 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.20 | Put | | | 5.66030 | 10.828 | 18.04 | 0.00 | 0 | 250 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.39 | Call | | | 166.03250 | 74.345 | 14.36 | 0.00 | 0 | 10,000 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.39 | Put | | | 24.63250 | 46.245 | 14.36 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.40 | Call | | | 157.94130 | 67.960 | 14.17 | 0.00 | 0 | 5,000 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.40 | Put | | | 26.54130 | 49.860 | 14.17 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.30 | Call | | | 243.78780 | 141.313 | 16.10 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.30 | Put | | | 12.38780 | 23.213 | 16.10 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.50 | Call | | | 85.77860 | 33.039 | 15.94 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.50 | Put | | | 54.37860 | 114.940 | 15.94 | 0.00 | 0 | 600 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.55 | Call | | | 57.24710 | 22.870 | 16.83 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.55 | Put | | | 75.84710 | 154.770 | 16.83 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.34 | Call | | | 208.26450 | 109.683 | 15.33 | 0.00 | 0 | 7,300 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.34 | Put | | | 16.86450 | 31.583 | 15.33 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.63 | Call | | | 32.38810 | 12.786 | 18.25 | 0.00 | 0 | 1,000 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.63 | Put | | | 130.98810 | 224.686 | 18.25 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.64 | Call | | | 30.09910 | 11.905 | 18.43 | 0.00 | 0 | 10,558 |

| 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 | 11.64 | Put | | | 138.69910 | 233.805 | 18.43 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.46 | Call | | | 112.50870 | 44.275 | 15.23 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.46 | Put | | | 41.10870 | 86.175 | 15.23 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.78 | Call | | | 10.56040 | 4.579 | 20.91 | 0.00 | 0 | 4,500 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.78 | Put | | | 259.16040 | 366.479 | 20.91 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.86 | Call | | | 5.80580 | 2.771 | 22.33 | 0.00 | 0 | 38,000 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.86 | Put | | | 334.40580 | 444.671 | 22.33 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.61 | Call | | | 37.45800 | 14.764 | 17.89 | 0.00 | 0 | 9,425 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.61 | Put | | | 116.05800 | 206.664 | 17.89 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.94 | Call | | | 3.23230 | 1.736 | 23.75 | 0.00 | 0 | 500 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.94 | Put | | | 411.83230 | 523.636 | 23.75 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.95 | Call | | | 3.00770 | 1.641 | 23.92 | 0.00 | 0 | 10,000 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.95 | Put | | | 421.60770 | 533.541 | 23.92 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.75 | Call | | | 13.23590 | 5.575 | 20.38 | 0.00 | 0 | 1,000 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.75 | Put | | | 231.83590 | 337.475 | 20.38 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 12.01 | Call | | | 1.96590 | 1.117 | 24.79 | 0.00 | 0 | 500 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 12.01 | Put | | | 480.56590 | 593.017 | 24.79 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 12.10 | Call | | | 1.06390 | 0.643 | 26.08 | 0.00 | 0 | 7,841 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 12.10 | Put | | | 569.66390 | 682.543 | 26.08 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.90 | Call | | | 4.32330 | 2.184 | 23.04 | 0.00 | 0 | 2,000 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 11.90 | Put | | | 372.92330 | 484.084 | 23.04 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 12.30 | Call | | | 0.25480 | 0.211 | 28.96 | 0.00 | 0 | 1,130 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 12.30 | Put | | | 768.85480 | 882.111 | 28.96 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 12.50 | Call | | | 0.06430 | 0.081 | 31.84 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 12.50 | Put | | | 968.66430 | 1,081.981 | 31.84 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 12.00 | Call | | | 2.10850 | 1.190 | 24.64 | 0.00 | 0 | 5,000 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 12.00 | Put | | | 470.70850 | 583.090 | 24.64 | 0.00 | 0 | 397 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 13.06 | Call | | | 0.01110 | 0.026 | 42.17 | 0.00 | 0 | 7,471 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 13.06 | Put | | | 1,528.61110 | 1,641.926 | 42.17 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 13.24 | Call | | | 0.00960 | 0.021 | 45.56 | 0.00 | 0 | 41,000 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 13.24 | Put | | | 1,708.60960 | 1,821.921 | 45.56 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 12.29 | Call | | | 0.27380 | 0.222 | 28.81 | 0.00 | 0 | 1,402 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 12.29 | Put | | | 758.87380 | 872.122 | 28.81 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 13.60 | Call | | | 0.00820 | 0.016 | 52.35 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 13.60 | Put | | | 2,068.60820 | 2,181.916 | 52.35 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 14.20 | Call | | | 0.03480 | 0.111 | 73.08 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 14.20 | Put | | | 2,668.63480 | 2,782.011 | 73.08 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 13.00 | Call | | | 0.01180 | 0.028 | 41.04 | 0.00 | 0 | 36,000 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 13.00 | Put | | | 1,468.61180 | 1,581.928 | 41.04 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 14.23 | Call | | | 0.03850 | 0.121 | 74.21 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 14.23 | Put | | | 2,698.63850 | 2,812.021 | 74.21 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 14.84 | Call | | | 0.18600 | 0.399 | 95.69 | 0.00 | 0 | 900 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 14.84 | Put | | | 3,308.78600 | 3,422.299 | 95.69 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 13.26 | Call | | | 0.00950 | 0.021 | 45.94 | 0.00 | 0 | 79,241 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 13.26 | Put | | | 1,728.60950 | 1,841.921 | 45.94 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.00 | Call | | | 3,531.40000 | 3,418.100 | 23.35 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.00 | Put | | | 0.00000 | 0.000 | 23.35 | 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 | 8.45 | Call | | | 3,081.40000 | 2,968.100 | 23.35 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.45 | Put | | | 0.00000 | 0.000 | 23.35 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.50 | Call | | | 3,031.40000 | 2,918.100 | 23.35 | 0.00 | 0 | 0 |
| \$ / R | On | 12/12/2014 | Foreign Exchange Option | 8.50 | Put | | | 0.00000 | 0.000 | 23.35 | 0.00 | 0 | 0 |
| \$ / R | On | 15/12/2014 | Foreign Exchange Option | 10.80 | Call | | | 736.35250 | 623.804 | 19.28 | 0.00 | 0 | 0 |
| \$ / R | On | 15/12/2014 | Foreign Exchange Option | 10.80 | Put | | | 0.45250 | 1.104 | 19.28 | 0.00 | 0 | 500 |
| \$ / R | On | 15/12/2014 | Foreign Exchange Option | 11.12 | Call | | | 421.15120 | 312.877 | 15.94 | 0.00 | 0 | 13,000 |
| \$ / R | On | 15/12/2014 | Foreign Exchange Option | 11.12 | Put | | | 5.25120 | 10.177 | 15.94 | 0.00 | 0 | 0 |
| \$ / R | On | 15/12/2014 | Foreign Exchange Option | 11.15 | Call | | | 392.42230 | 285.196 | 15.61 | 0.00 | 0 | 0 |
| \$ / R | On | 15/12/2014 | Foreign Exchange Option | 11.15 | Put | | | 6.52230 | 12.496 | 15.61 | 0.00 | 0 | 500 |
| \$ / R | On | 15/12/2014 | Foreign Exchange Option | 11.99 | Call | | | 3.94970 | 2.701 | 19.25 | 0.00 | 0 | 500 |
| \$ / R | On | 15/12/2014 | Foreign Exchange Option | 11.99 | Put | | | 458.04970 | 570.001 | 19.25 | 0.00 | 0 | 0 |
| \$ / R | On | 15/12/2014 | Foreign Exchange Option | 13.80 | Call | | | 0.00610 | 0.022 | 40.56 | 0.00 | 0 | 500 |
| \$ / R | On | 15/12/2014 | Foreign Exchange Option | 13.80 | Put | | | 2,264.10610 | 2,377.322 | 40.56 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2014 | Foreign Exchange Option | 11.16 | Call | | | 395.70940 | 292.054 | 14.55 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2014 | Foreign Exchange Option | 11.16 | Put | | | 13.10940 | 23.154 | 14.55 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/12/2014 | Foreign Exchange Option | 11.32 | Call | | | 256.00720 | 164.784 | 13.47 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/12/2014 | Foreign Exchange Option | 11.32 | Put | | | 33.40720 | 55.884 | 13.47 | 0.00 | 0 | 10,000 |
| \$ / R | On | 23/12/2014 | Foreign Exchange Option | 8.30 | Call | | | 3,251.40000 | 3,137.500 | 21.79 | 0.00 | 0 | 0 |
| \$ / R | On | 23/12/2014 | Foreign Exchange Option | 8.30 | Put | | | 0.00000 | 0.000 | 21.79 | 0.00 | 0 | 0 |
| \$ / R | On | 23/12/2014 | Foreign Exchange Option | 11.20 | Call | | | 373.40530 | 273.409 | 13.43 | 0.00 | 0 | 0 |
| \$ / R | On | 23/12/2014 | Foreign Exchange Option | 11.20 | Put | | | 22.00530 | 35.909 | 13.43 | 0.00 | 0 | 0 |
| \$ / R | On | 05/01/2015 | Foreign Exchange Option | 11.28 | Call | | | 344.69600 | 257.561 | 11.87 | 0.00 | 0 | 0 |
| \$ / R | On | 05/01/2015 | Foreign Exchange Option | 11.28 | Put | | | 44.99600 | 71.961 | 11.87 | 0.00 | 0 | 2,000 |
| \$ / R | On | 05/01/2015 | Foreign Exchange Option | 11.40 | Call | | | 258.07460 | 184.544 | 12.05 | 0.00 | 0 | 2,000 |
| \$ / R | On | 05/01/2015 | Foreign Exchange Option | 11.40 | Put | | | 78.37460 | 118.944 | 12.05 | 0.00 | 0 | 2,000 |
| \$ / R | On | 05/01/2015 | Foreign Exchange Option | 11.04 | Call | | | 550.75180 | 444.986 | 11.50 | 0.00 | 0 | 5,000 |
| \$ / R | On | 05/01/2015 | Foreign Exchange Option | 11.04 | Put | | | 11.05180 | 19.386 | 11.50 | 0.00 | 0 | 0 |
| \$ / R | On | 28/01/2015 | Foreign Exchange Option | 11.45 | Call | | | 310.96810 | 241.944 | 12.39 | 0.00 | 0 | 250 |
| \$ / R | On | 28/01/2015 | Foreign Exchange Option | 11.45 | Put | | | 135.46810 | 180.844 | 12.39 | 0.00 | 0 | 0 |
| \$ / R | On | 28/01/2015 | Foreign Exchange Option | 14.27 | Call | | | 1.72970 | 1.522 | 22.28 | 0.00 | 0 | 300 |
| \$ / R | On | 28/01/2015 | Foreign Exchange Option | 14.27 | Put | | | 2,646.22970 | 2,760.422 | 22.28 | 0.00 | 0 | 0 |
| \$ / R | On | 28/01/2015 | Foreign Exchange Option | 10.80 | Call | | | 839.08280 | 728.827 | 12.16 | 0.00 | 0 | 0 |
| \$ / R | On | 28/01/2015 | Foreign Exchange Option | 10.80 | Put | | | 13.58280 | 17.727 | 12.16 | 0.00 | 0 | 300 |
| \$ / R | On | 28/01/2015 | Foreign Exchange Option | 11.15 | Call | | | 524.14860 | 428.692 | 11.83 | 0.00 | 0 | 0 |
| \$ / R | On | 28/01/2015 | Foreign Exchange Option | 11.15 | Put | | | 48.64860 | 67.592 | 11.83 | 0.00 | 0 | 250 |
| \$ / R | On | 28/01/2015 | Foreign Exchange Option | 11.20 | Call | | | 484.51770 | 392.792 | 11.92 | 0.00 | 0 | 0 |
| \$ / R | On | 28/01/2015 | Foreign Exchange Option | 11.20 | Put | | | 59.01770 | 81.692 | 11.92 | 0.00 | 0 | 0 |
| \$ / R | On | 28/01/2015 | Foreign Exchange Option | 8.30 | Call | | | 3,325.50000 | 3,211.122 | 23.84 | 0.00 | 0 | 0 |
| \$ / R | On | 28/01/2015 | Foreign Exchange Option | 8.30 | Put | | | 0.00000 | 0.022 | 23.84 | 0.00 | 0 | 0 |
| \$ / R | On | 30/01/2015 | Foreign Exchange Option | 11.62 | Call | | | 226.83480 | 178.495 | 13.04 | 2,042,336.36 | 11,442 | 10,000 |
| \$ / R | On | 30/01/2015 | Foreign Exchange Option | 11.62 | Put | | | 217.43480 | 283.595 | 13.04 | 0.00 | 0 | 0 |
| \$ / R | On | 25/02/2015 | Foreign Exchange Option | 14.50 | Call | | | 13.85430 | 3.497 | 20.52 | 0.00 | 0 | 300 |
| \$ / R | On | 25/02/2015 | Foreign Exchange Option | 14.50 | Put | | | 2,834.25430 | 2,939.097 | 20.52 | 0.00 | 0 | 0 |
| \$ / R | On | 25/02/2015 | Foreign Exchange Option | 10.80 | Call | | | 902.55130 | 793.791 | 11.67 | 0.00 | 0 | 0 |
| \$ / R | On | 25/02/2015 | Foreign Exchange Option | 10.80 | Put | | | 22.95130 | 29.391 | 11.67 | 0.00 | 0 | 300 |
| \$ / R | On | 25/02/2015 | Foreign Exchange Option | 11.15 | Call | | | 600.33680 | 509.238 | 11.90 | 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 | 25/02/2015 | Foreign Exchange Option | 11.15 | Put | | | 70.73680 | 94.838 | 11.90 | 0.00 | 0 | 250 |
| \$ / R | On | 25/02/2015 | Foreign Exchange Option | 11.60 | Call | | | 311.60640 | 258.002 | 12.90 | 0.00 | 0 | 250 |
| \$ / R | On | 25/02/2015 | Foreign Exchange Option | 11.60 | Put | | | 232.00640 | 293.602 | 12.90 | 0.00 | 0 | 0 |
| \$ / R | On | 26/02/2015 | Foreign Exchange Option | 11.15 | Call | | | 602.20460 | 512.208 | 11.91 | 0.00 | 0 | 0 |
| \$ / R | On | 26/02/2015 | Foreign Exchange Option | 11.15 | Put | | | 70.70460 | 95.808 | 11.91 | 0.00 | 0 | 0 |
| \$ / R | On | 26/02/2015 | Foreign Exchange Option | 8.30 | Call | | | 3,381.57450 | 3,266.489 | 21.10 | 0.00 | 0 | 0 |
| \$ / R | On | 26/02/2015 | Foreign Exchange Option | 8.30 | Put | | | 0.07450 | 0.089 | 21.10 | 0.00 | 0 | 0 |
| \$ / R | On | 27/02/2015 | Foreign Exchange Option | 11.22 | Call | | | 552.74890 | 467.450 | 12.06 | 0.00 | 0 | 0 |
| \$ / R | On | 27/02/2015 | Foreign Exchange Option | 11.22 | Put | | | 89.24890 | 119.150 | 12.06 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 9.00 | Put | | | 0.87450 | 1.097 | 18.38 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 9.50 | Call | | | 2,218.95350 | 2,103.655 | 16.21 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 9.50 | Put | | | 2.05350 | 2.455 | 16.21 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 13.05 | Call | | | 66.72820 | 59.927 | 18.38 | 0.00 | 0 | 24,155 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 13.05 | Put | | | 1,399.82820 | 1,508.727 | 18.38 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 8.00 | Call | | | 3,717.00000 | 3,601.350 | 21.98 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 14.20 | Put | | | 2,510.81030 | 2,623.574 | 22.55 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 19.00 | Call | | | 0.16200 | 0.064 | 26.23 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 19.00 | Put | | | 7,283.26200 | 7,398.864 | 26.23 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 12.61 | Call | | | 104.76360 | 93.374 | 16.79 | 0.00 | 0 | 23,800 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 12.61 | Put | | | 997.86360 | 1,102.174 | 16.79 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 9.00 | Call | | | 2,717.77450 | 2,602.297 | 18.38 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 12.82 | Put | | | 1,187.36570 | 1,294.299 | 17.58 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 13.00 | Call | | | 70.13040 | 62.929 | 18.21 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 13.00 | Put | | | 1,353.23040 | 1,461.729 | 18.21 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 12.00 | Call | | | 214.86230 | 185.391 | 14.39 | 0.00 | 0 | 5,000 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 12.00 | Put | | | 497.96230 | 584.191 | 14.39 | 0.00 | 0 | 598 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 14.20 | Call | | | 27.71030 | 24.774 | 22.55 | 0.00 | 0 | 46,165 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 12.50 | Put | | | 901.21450 | 1,003.459 | 16.35 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 12.58 | Call | | | 108.20330 | 96.285 | 16.67 | 0.00 | 0 | 50,000 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 12.58 | Put | | | 971.30330 | 1,075.085 | 16.67 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.55 | Call | | | 390.07300 | 329.568 | 12.74 | 0.00 | 0 | 500 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.55 | Put | | | 223.17300 | 278.368 | 12.74 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 12.82 | Call | | | 84.26570 | 75.499 | 17.58 | 0.00 | 0 | 10,000 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.60 | Put | | | 247.00950 | 306.002 | 12.85 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.85 | Call | | | 260.14480 | 223.340 | 13.81 | 0.00 | 0 | 500 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.85 | Put | | | 393.24480 | 472.140 | 13.81 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.46 | Call | | | 440.65740 | 373.252 | 12.54 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.46 | Put | | | 183.75740 | 232.052 | 12.54 | 0.00 | 0 | 14,000 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 12.50 | Call | | | 118.11450 | 104.659 | 16.35 | 0.00 | 0 | 10,000 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.50 | Put | | | 200.71730 | 252.082 | 12.63 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.54 | Call | | | 395.47050 | 334.201 | 12.72 | 0.00 | 0 | 9,300 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.54 | Put | | | 218.57050 | 273.001 | 12.72 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.30 | Call | | | 541.72240 | 462.247 | 12.18 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.30 | Put | | | 124.82240 | 161.047 | 12.18 | 241,570.35 | 1,500 | 1,500 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.60 | Call | | | 363.90950 | 307.202 | 12.85 | 0.00 | 0 | 250 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.40 | Put | | | 159.98830 | 203.697 | 12.41 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.42 | Call | | | 464.58870 | 394.121 | 12.45 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.42 | Put | | | 167.68870 | 212.920 | 12.45 | 0.00 | 0 | 500 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.02 | Call | | | 754.39140 | 653.596 | 11.56 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.02 | Put | | | 57.49140 | 72.396 | 11.56 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.50 | Call | | | 417.61730 | 353.282 | 12.63 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.22 | Put | | | 100.61720 | 131.126 | 12.00 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.25 | Call | | | 576.19180 | 493.108 | 12.07 | 0.00 | 0 | 10,000 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.25 | Put | | | 109.29180 | 141.909 | 12.07 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.99 | Call | | | 780.03940 | 677.069 | 11.52 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.99 | Put | | | 53.13940 | 65.869 | 11.52 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.40 | Call | | | 476.88830 | 404.897 | 12.41 | 0.00 | 0 | 150 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.00 | Put | | | 54.55910 | 67.747 | 11.51 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.01 | Call | | | 762.91010 | 661.239 | 11.54 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.01 | Put | | | 56.01010 | 70.039 | 11.54 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.79 | Call | | | 957.49710 | 847.324 | 11.56 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.79 | Put | | | 30.59710 | 36.124 | 11.56 | 0.00 | 0 | 1,112 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.22 | Call | | | 597.51720 | 512.326 | 12.00 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.80 | Put | | | 31.48810 | 37.292 | 11.56 | 0.00 | 0 | 9,300 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.90 | Call | | | 858.59460 | 751.934 | 11.53 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.90 | Put | | | 41.69460 | 50.734 | 11.53 | 152,202.00 | 3,000 | 46,165 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.51 | Call | | | 1,220.56850 | 1,104.851 | 11.62 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.51 | Put | | | 13.66850 | 13.652 | 11.62 | 0.00 | 0 | 23,800 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.00 | Call | | | 771.45910 | 668.947 | 11.51 | 0.00 | 0 | 25,000 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.70 | Put | | | 23.49960 | 26.886 | 11.58 | 0.00 | 0 | 50,000 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.75 | Call | | | 994.14230 | 882.943 | 11.57 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.75 | Put | | | 27.24230 | 31.743 | 11.57 | 0.00 | 0 | 5,000 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.10 | Call | | | 1,623.05680 | 1,507.207 | 13.32 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.10 | Put | | | 6.15680 | 6.007 | 13.32 | 0.00 | 0 | 69,965 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.80 | Call | | | 948.38810 | 838.492 | 11.56 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.32 | Call | | | 1,406.29130 | 1,289.847 | 12.26 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.32 | Put | | | 9.39130 | 8.647 | 12.26 | 0.00 | 0 | 24,155 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.50 | Call | | | 1,230.29750 | 1,114.345 | 11.62 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.50 | Put | | | 13.39750 | 13.145 | 11.62 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.70 | Call | | | 1,040.39960 | 928.086 | 11.58 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 8.00 | Put | | | 0.10000 | 0.150 | 21.98 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 11.61 | Call | | | 388.79490 | 332.320 | 12.92 | 0.00 | 0 | 2,083 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 11.61 | Put | | | 259.89490 | 319.220 | 12.92 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 11.81 | Call | | | 302.02740 | 261.767 | 13.66 | 0.00 | 0 | 250 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 11.81 | Put | | | 373.12740 | 448.667 | 13.66 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 14.85 | Call | | | 32.26490 | 28.262 | 25.50 | 0.00 | 0 | 300 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 11.15 | Put | | | 90.22460 | 116.211 | 11.91 | 0.00 | 0 | 250 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 14.85 | Put | | | 3,143.36490 | 3,255.162 | 25.50 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 10.80 | Call | | | 976.02080 | 866.654 | 11.67 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 10.80 | Put | | | 37.12080 | 43.554 | 11.67 | 0.00 | 0 | 300 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 11.04 | Call | | | 766.78910 | 667.918 | 11.67 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 11.04 | Put | | | 67.88910 | 84.818 | 11.67 | 0.00 | 0 | 2,083 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 11.15 | Call | | | 679.12460 | 589.311 | 11.91 | 0.00 | 0 | 0 |
| \$ / R | On | 01/04/2015 | Foreign Exchange Option | 11.20 | Call | | | 653.79460 | 567.279 | 11.95 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On | 01/04/2015 | Foreign Exchange Option | 11.20 | Put | | | 104.89460 | 134.279 | 11.95 | 0.00 | 0 | 22,187 |
| \$ / R | On | 01/04/2015 | Foreign Exchange Option | 12.24 | Call | | | 191.58390 | 169.180 | 15.17 | 0.00 | 0 | 22,187 |
| \$ / R | On | 01/04/2015 | Foreign Exchange Option | 12.24 | Put | | | 682.68390 | 776.180 | 15.17 | 0.00 | 0 | 0 |
| \$ / R | On | 28/04/2015 | Foreign Exchange Option | 15.15 | Call | | | 52.98420 | 49.938 | 26.18 | 0.00 | 0 | 300 |
| \$ / R | On | 28/04/2015 | Foreign Exchange Option | 15.15 | Put | | | 3,400.08420 | 3,513.338 | 26.18 | 0.00 | 0 | 0 |
| \$ / R | On | 28/04/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,053.17110 | 943.799 | 11.71 | 0.00 | 0 | 0 |
| \$ / R | On | 28/04/2015 | Foreign Exchange Option | 10.80 | Put | | | 50.27110 | 57.199 | 11.71 | 0.00 | 0 | 300 |
| \$ / R | On | 28/04/2015 | Foreign Exchange Option | 11.15 | Call | | | 758.71780 | 665.632 | 11.71 | 0.00 | 0 | 0 |
| \$ / R | On | 28/04/2015 | Foreign Exchange Option | 11.15 | Put | | | 105.81780 | 129.032 | 11.71 | 0.00 | 0 | 250 |
| \$ / R | On | 28/04/2015 | Foreign Exchange Option | 12.00 | Call | | | 310.46240 | 275.654 | 14.14 | 0.00 | 0 | 250 |
| \$ / R | On | 28/04/2015 | Foreign Exchange Option | 12.00 | Put | | | 507.56240 | 589.054 | 14.14 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 15.48 | Call | | | 71.00140 | 63.406 | 26.26 | 0.00 | 0 | 300 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 15.48 | Put | | | 3,690.10140 | 3,799.207 | 26.26 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 11.15 | Call | | | 829.48080 | 731.570 | 11.56 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 11.15 | Put | | | 118.58080 | 137.370 | 11.56 | 0.00 | 0 | 250 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 11.90 | Call | | | 406.38030 | 364.336 | 13.65 | 0.00 | 0 | 3,655 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 10.94 | Put | | | 80.12150 | 90.731 | 11.63 | 0.00 | 0 | 3,655 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 11.90 | Put | | | 445.48030 | 520.136 | 13.65 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 12.21 | Call | | | 308.97090 | 279.797 | 14.68 | 0.00 | 0 | 250 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 12.21 | Put | | | 658.07090 | 745.597 | 14.68 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,121.57480 | 1,011.430 | 11.69 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 10.80 | Put | | | 60.67480 | 67.230 | 11.69 | 0.00 | 0 | 300 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 10.94 | Call | | | 1,001.02150 | 894.931 | 11.63 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.08 | Call | | | 924.59280 | 821.439 | 11.56 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.08 | Put | | | 111.59280 | 125.439 | 11.56 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.40 | Call | | | 692.11120 | 616.648 | 12.19 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.40 | Put | | | 199.11120 | 240.648 | 12.19 | 240,647.70 | 1,000 | 8,300 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.98 | Call | | | 1,006.17910 | 899.933 | 11.61 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.80 | Put | | | 66.23250 | 72.536 | 11.70 | 0.00 | 0 | 9,100 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 13.22 | Call | | | 163.30700 | 152.897 | 17.71 | 0.00 | 0 | 22,850 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 13.22 | Put | | | 1,490.30700 | 1,596.897 | 17.71 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.73 | Call | | | 1,220.65730 | 1,108.592 | 11.73 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.73 | Put | | | 57.65730 | 62.592 | 11.73 | 0.00 | 0 | 22,850 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 12.56 | Put | | | 925.77250 | 1,022.043 | 15.70 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 12.63 | Call | | | 245.57520 | 226.461 | 15.93 | 0.00 | 0 | 9,100 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 12.63 | Put | | | 982.57520 | 1,080.461 | 15.93 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.75 | Call | | | 1,203.00680 | 1,091.315 | 11.72 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.75 | Put | | | 60.00680 | 65.315 | 11.72 | 0.00 | 0 | 10,000 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,159.23250 | 1,048.536 | 11.70 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.79 | Put | | | 384.56250 | 449.623 | 13.23 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.80 | Call | | | 483.13920 | 431.962 | 13.26 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.80 | Put | | | 390.13920 | 455.962 | 13.26 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 13.46 | Call | | | 140.02350 | 132.038 | 18.40 | 0.00 | 0 | 22,320 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 13.46 | Put | | | 1,707.02350 | 1,816.038 | 18.40 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 12.56 | Call | | | 258.77250 | 238.043 | 15.70 | 0.00 | 0 | 1,750 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.45 | Put | | | 219.24230 | 263.735 | 12.32 | 0.00 | 0 | 2,500 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.50 | Call | | | 633.47760 | 563.934 | 12.45 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.50 | Put | | | 240.47760 | 287.934 | 12.45 | 0.00 | 0 | 1,750 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 13.00 | Call | | | 189.12550 | 176.498 | 17.08 | 882,489.50 | 5,000 | 70,000 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 13.00 | Put | | | 1,296.12550 | 1,400.498 | 17.08 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.79 | Call | | | 487.56250 | 435.623 | 13.23 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.10 | Put | | | 115.59890 | 130.122 | 11.55 | 260,243.40 | 2,000 | 3,000 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.30 | Call | | | 755.19820 | 673.876 | 11.92 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.30 | Put | | | 162.19820 | 197.876 | 11.92 | 0.00 | 0 | 3,000 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.81 | Call | | | 478.75440 | 428.334 | 13.29 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.81 | Put | | | 395.75440 | 462.334 | 13.29 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.45 | Call | | | 662.24230 | 589.735 | 12.32 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.98 | Put | | | 93.17910 | 103.933 | 11.61 | 0.00 | 0 | 22,320 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.00 | Call | | | 989.65070 | 883.989 | 11.60 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.00 | Put | | | 96.65070 | 107.989 | 11.60 | 0.00 | 0 | 75,000 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.60 | Call | | | 579.19790 | 515.557 | 12.71 | 0.00 | 0 | 500 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.60 | Put | | | 286.19790 | 339.557 | 12.71 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.10 | Call | | | 908.59890 | 806.122 | 11.55 | 0.00 | 0 | 0 |
| \$ / R | On | 26/06/2015 | Foreign Exchange Option | 12.46 | Call | | | 305.81340 | 280.285 | 15.31 | 0.00 | 0 | 250 |
| \$ / R | On | 26/06/2015 | Foreign Exchange Option | 12.46 | Put | | | 843.91340 | 935.786 | 15.31 | 0.00 | 0 | 0 |
| \$ / R | On | 26/06/2015 | Foreign Exchange Option | 15.88 | Call | | | 72.31860 | 66.640 | 25.78 | 0.00 | 0 | 300 |
| \$ / R | On | 26/06/2015 | Foreign Exchange Option | 15.88 | Put | | | 4,030.41860 | 4,142.140 | 25.78 | 0.00 | 0 | 0 |
| \$ / R | On | 26/06/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,192.43390 | 1,081.320 | 11.70 | 0.00 | 0 | 0 |
| \$ / R | On | 26/06/2015 | Foreign Exchange Option | 10.80 | Put | | | 70.53390 | 76.820 | 11.70 | 0.00 | 0 | 300 |
| \$ / R | On | 26/06/2015 | Foreign Exchange Option | 11.15 | Call | | | 903.35890 | 803.305 | 11.61 | 0.00 | 0 | 0 |
| \$ / R | On | 26/06/2015 | Foreign Exchange Option | 11.15 | Put | | | 131.45890 | 148.805 | 11.61 | 0.00 | 0 | 250 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 11.15 | Call | | | 984.01830 | 880.494 | 11.65 | 0.00 | 0 | 0 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 11.15 | Put | | | 143.81830 | 158.994 | 11.65 | 0.00 | 0 | 250 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 12.71 | Call | | | 313.26760 | 287.960 | 15.85 | 0.00 | 0 | 250 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 12.71 | Put | | | 1,033.06760 | 1,126.460 | 15.85 | 0.00 | 0 | 0 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 16.15 | Call | | | 88.39930 | 76.911 | 25.30 | 0.00 | 0 | 300 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 16.15 | Put | | | 4,248.19930 | 4,355.411 | 25.30 | 0.00 | 0 | 0 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,268.27870 | 1,155.494 | 11.63 | 0.00 | 0 | 0 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 10.80 | Put | | | 78.07870 | 83.994 | 11.63 | 0.00 | 0 | 300 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 16.50 | Call | | | 91.92640 | 81.815 | 25.12 | 0.00 | 0 | 300 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 16.50 | Put | | | 4,541.72640 | 4,651.315 | 25.12 | 0.00 | 0 | 0 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,335.52020 | 1,218.353 | 11.50 | 0.00 | 0 | 0 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 10.80 | Put | | | 85.32020 | 87.853 | 11.50 | 0.00 | 0 | 300 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 11.15 | Call | | | 1,051.95340 | 947.208 | 11.68 | 0.00 | 0 | 0 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 11.15 | Put | | | 151.75340 | 166.708 | 11.68 | 0.00 | 0 | 250 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 12.97 | Call | | | 313.52500 | 289.012 | 16.39 | 0.00 | 0 | 250 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 12.97 | Put | | | 1,233.32500 | 1,328.512 | 16.39 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 14.00 | Call | | | 210.10740 | 195.045 | 18.88 | 1,534,809.89 | 7,869 | 75,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 14.00 | Put | | | 2,122.50740 | 2,227.845 | 18.88 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.51 | Call | | | 840.10680 | 760.251 | 12.19 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.51 | Put | | | 262.50680 | 303.051 | 12.19 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.00 | Call | | | 606.49430 | 550.665 | 13.57 | 0.00 | 0 | 13,700 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.00 | Put | | | 518.89430 | 583.465 | 13.57 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.06 | Call | | | 327.40970 | 301.731 | 16.52 | 0.00 | 0 | 18,946 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.06 | Put | | | 1,299.80970 | 1,394.531 | 16.52 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.29 | Call | | | 989.87190 | 887.880 | 11.70 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.29 | Put | | | 192.27190 | 210.680 | 11.70 | 0.00 | 0 | 50,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.49 | Call | | | 852.32180 | 770.617 | 12.13 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.49 | Put | | | 254.72180 | 293.417 | 12.13 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 14.58 | Call | | | 171.86400 | 167.434 | 20.74 | 0.00 | 0 | 22,320 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 14.58 | Put | | | 2,664.26400 | 2,780.234 | 20.74 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.60 | Call | | | 1,554.06150 | 1,433.083 | 11.67 | 0.00 | 0 | 13,700 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.60 | Put | | | 66.46150 | 65.883 | 11.67 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.98 | Call | | | 1,225.48390 | 1,113.657 | 11.54 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.98 | Put | | | 117.88390 | 126.457 | 11.54 | 0.00 | 0 | 24,142 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.50 | Call | | | 445.51790 | 407.402 | 14.98 | 0.00 | 0 | 33,750 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.50 | Put | | | 857.91790 | 940.202 | 14.98 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.00 | Call | | | 1,209.51960 | 1,098.222 | 11.55 | 0.00 | 0 | 33,750 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.00 | Put | | | 121.91960 | 131.022 | 11.55 | 0.00 | 0 | 24,545 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.56 | Call | | | 1,590.18760 | 1,469.338 | 11.74 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.56 | Put | | | 62.58760 | 62.138 | 11.74 | 0.00 | 0 | 18,946 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.50 | Call | | | 845.77540 | 765.414 | 12.16 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.50 | Put | | | 258.17540 | 298.214 | 12.16 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,408.78620 | 1,287.087 | 11.37 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 10.80 | Put | | | 91.98620 | 90.887 | 11.37 | 0.00 | 0 | 300 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 11.15 | Call | | | 1,125.26590 | 1,017.323 | 11.62 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 11.15 | Put | | | 158.46590 | 171.123 | 11.62 | 0.00 | 0 | 250 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 13.27 | Call | | | 316.89330 | 291.497 | 16.99 | 0.00 | 0 | 250 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 13.27 | Put | | | 1,470.09330 | 1,565.297 | 16.99 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 16.80 | Call | | | 104.22740 | 89.450 | 24.84 | 0.00 | 0 | 300 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 16.80 | Put | | | 4,787.42740 | 4,893.250 | 24.84 | 0.00 | 0 | 0 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 11.15 | Call | | | 1,193.05140 | 1,082.237 | 11.56 | 0.00 | 0 | 0 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 11.15 | Put | | | 163.65140 | 173.837 | 11.56 | 0.00 | 0 | 250 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 13.56 | Call | | | 320.95490 | 294.432 | 17.52 | 0.00 | 0 | 250 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 13.56 | Put | | | 1,701.55490 | 1,796.032 | 17.52 | 0.00 | 0 | 0 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 16.98 | Call | | | 116.81430 | 102.223 | 24.65 | 0.00 | 0 | 300 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 16.98 | Put | | | 4,917.41430 | 5,023.823 | 24.65 | 0.00 | 0 | 0 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,477.46550 | 1,353.557 | 11.34 | 0.00 | 0 | 0 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 10.80 | Put | | | 98.06550 | 95.157 | 11.34 | 0.00 | 0 | 300 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 17.45 | Call | | | 117.59540 | 101.099 | 24.69 | 0.00 | 0 | 300 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 17.45 | Put | | | 5,329.79540 | 5,434.699 | 24.69 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,541.97430 | 1,414.310 | 11.29 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 10.80 | Put | | | 104.17430 | 97.910 | 11.29 | 0.00 | 0 | 300 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 11.15 | Call | | | 1,253.54670 | 1,141.096 | 11.47 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 11.15 | Put | | | 165.74670 | 174.697 | 11.47 | 0.00 | 0 | 250 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.85 | Call | | | 324.46320 | 297.053 | 18.05 | 0.00 | 0 | 250 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.85 | Put | | | 1,936.66320 | 2,030.653 | 18.05 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.10 | Call | | | 466.45280 | 426.557 | 16.17 | 0.00 | 0 | 13,248 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.10 | Put | | | 1,295.25280 | 1,376.957 | 16.17 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.20 | Call | | | 447.32010 | 409.296 | 16.42 | 0.00 | 0 | 677 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.20 | Put | | | 1,376.12010 | 1,459.696 | 16.42 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|---------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|-------------------------|------------------|------------------|
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.44 | Call | | | 406.35730 | 371.576 | 17.00 | 0.00 | 0 | 40,051 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.44 | Put | | | 1,575.15730 | 1,661.976 | 17.00 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 10.95 | Call | | | 1,449.01700 | 1,323.255 | 11.19 | 0.00 | 0 | 4,331 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 10.95 | Put | | | 127.81700 | 123.655 | 11.19 | 0.00 | 0 | 8,917 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.00 | Call | | | 1,406.81500 | 1,285.031 | 11.25 | 0.00 | 0 | 1,177 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.00 | Put | | | 135.61500 | 135.431 | 11.25 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.20 | Call | | | 1,252.29170 | 1,139.479 | 11.49 | 0.00 | 0 | 40,051 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.20 | Put | | | 181.09170 | 189.879 | 11.49 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.15 | Call | | | 3,139.47830 | 3,013.511 | 14.35 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.15 | Put | | | 18.27830 | 13.911 | 14.35 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.20 | Call | | | 3,090.08930 | 2,963.763 | 14.15 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.20 | Put | | | 18.88930 | 14.163 | 14.15 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.25 | Call | | | 3,040.72120 | 2,914.020 | 13.96 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.25 | Put | | | 19.52120 | 14.420 | 13.96 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 11.15 | Call | | | 1,312.13620 | 1,198.230 | 11.47 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 11.15 | Put | | | 170.03620 | 177.330 | 11.47 | 0.00 | 0 | 250 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 14.15 | Call | | | 323.72270 | 298.084 | 18.58 | 0.00 | 0 | 250 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 14.15 | Put | | | 2,181.62270 | 2,277.184 | 18.58 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 17.87 | Call | | | 112.60270 | 95.431 | 24.41 | 0.00 | 0 | 300 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 17.87 | Put | | | 5,690.50270 | 5,794.531 | 24.41 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,600.48010 | 1,473.365 | 11.34 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 10.80 | Put | | | 108.38010 | 102.465 | 11.34 | 0.00 | 0 | 300 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 11.14 | Call | | | 1,319.57290 | 1,205.382 | 11.45 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 11.14 | Put | | | 167.47290 | 174.482 | 11.45 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.05 | Call | | | 954.72360 | 891.776 | 13.40 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.05 | Put | | | 537.52360 | 591.976 | 13.40 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.06 | Call | | | 950.49740 | 887.913 | 13.43 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.06 | Put | | | 543.29740 | 598.113 | 13.43 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.04 | Call | | | 958.97650 | 895.670 | 13.37 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.04 | Put | | | 531.77650 | 585.870 | 13.37 | 0.00 | 0 | 0 |
| Total \$ / R Option | | | | | | | | | | | 5,354,299.20 | 31,811 | 2,219,757 |
| Total \$ / R | | | | | | | | | | | 1,611,292,018.90 | 170,141 | 3,441,895 |
| \$ / R MAXI | On | 12/12/2014 | Foreign Exchange Future | | | 11.41810 | | 11.53140 | | | 479,560.20 | 42 | 1,567 |
| \$ / R MAXI | On | 16/03/2015 | Foreign Exchange Future | | | 11.60120 | | 11.71690 | | | 510,452.80 | 44 | 1,009 |
| \$ / R MAXI | On | 12/06/2015 | Foreign Exchange Future | | | 11.77600 | | 11.89300 | | | 0.00 | 0 | 98 |
| \$ / R MAXI | On | 14/09/2015 | Foreign Exchange Future | | | 11.96720 | | 12.08760 | | | 0.00 | 0 | 25 |
| \$ / R MAXI | On | 11/12/2015 | Foreign Exchange Future | | | 12.14960 | | 12.27120 | | | 0.00 | 0 | 0 |
| Total \$ / R MAXI Future | | | | | | | | | | | 990,013.00 | 86 | 2,699 |
| \$ / R MAXI | On | 12/12/2014 | Foreign Exchange Option | 11.34 | Put | | | 1,686.45030 | 3,158.268 | 15.33 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 12/12/2014 | Foreign Exchange Option | 11.35 | Call | | | 19,960.41520 | 10,220.214 | 15.14 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 12/12/2014 | Foreign Exchange Option | 11.35 | Put | | | 1,820.41520 | 3,410.214 | 15.14 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 12/12/2014 | Foreign Exchange Option | 11.36 | Call | | | 19,104.43710 | 9,491.538 | 14.94 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 12/12/2014 | Foreign Exchange Option | 11.36 | Put | | | 1,964.43710 | 3,681.538 | 14.94 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|---------------------------------|---------------|-------------------------|-------|--------|------------|-----------|-----------|--------------|-------------------|------------|-----------------------|------------------|---------------|
| \$ / R MAXI On | 12/12/2014 | Foreign Exchange Option | 10.72 | Call | | | | 81,156.10650 | 69,849.452 | 26.78 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 12/12/2014 | Foreign Exchange Option | 10.72 | Put | | | | 16.10650 | 39.452 | 26.78 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 12/12/2014 | Foreign Exchange Option | 11.34 | Call | | | | 20,826.45030 | 10,968.268 | 15.33 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 16/03/2015 | Foreign Exchange Option | 11.10 | Call | | | | 68,746.43840 | 59,439.051 | 11.74 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 16/03/2015 | Foreign Exchange Option | 11.10 | Put | | | | 7,056.43840 | 9,319.051 | 11.74 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 16/03/2015 | Foreign Exchange Option | 11.11 | Call | | | | 67,969.41790 | 58,723.946 | 11.76 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 16/03/2015 | Foreign Exchange Option | 11.11 | Put | | | | 7,279.41790 | 9,603.946 | 11.76 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 16/03/2015 | Foreign Exchange Option | 11.28 | Call | | | | 55,534.91570 | 47,441.587 | 12.14 | 0.00 | 0 | 420 |
| \$ / R MAXI On | 16/03/2015 | Foreign Exchange Option | 11.28 | Put | | | | 11,844.91570 | 15,321.587 | 12.14 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 16/03/2015 | Foreign Exchange Option | 11.09 | Call | | | | 69,570.14030 | 60,159.930 | 11.71 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 16/03/2015 | Foreign Exchange Option | 11.09 | Put | | | | 6,880.14030 | 9,039.930 | 11.71 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 12/06/2015 | Foreign Exchange Option | 11.29 | Put | | | | 15,957.18330 | 19,384.999 | 11.90 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 12/06/2015 | Foreign Exchange Option | 11.30 | Call | | | | 75,519.81780 | 67,387.560 | 11.92 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 12/06/2015 | Foreign Exchange Option | 11.30 | Put | | | | 16,219.81780 | 19,787.560 | 11.92 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 12/06/2015 | Foreign Exchange Option | 11.31 | Call | | | | 74,867.18650 | 66,794.475 | 11.95 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 12/06/2015 | Foreign Exchange Option | 11.31 | Put | | | | 16,567.18650 | 20,194.475 | 11.95 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 12/06/2015 | Foreign Exchange Option | 11.29 | Call | | | | 76,257.18330 | 67,984.999 | 11.90 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/09/2015 | Foreign Exchange Option | 11.71 | Put | | | | 35,702.37160 | 40,762.487 | 12.75 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/09/2015 | Foreign Exchange Option | 11.69 | Call | | | | 74,451.34050 | 67,371.182 | 12.70 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/09/2015 | Foreign Exchange Option | 11.69 | Put | | | | 34,691.34050 | 39,651.182 | 12.70 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/09/2015 | Foreign Exchange Option | 11.70 | Call | | | | 73,955.07290 | 66,925.086 | 12.72 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/09/2015 | Foreign Exchange Option | 11.70 | Put | | | | 35,195.07290 | 40,205.086 | 12.72 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/09/2015 | Foreign Exchange Option | 11.71 | Call | | | | 73,462.37160 | 66,482.487 | 12.75 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 11/12/2015 | Foreign Exchange Option | 11.84 | Call | | | | 85,745.76790 | 77,995.859 | 12.78 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 11/12/2015 | Foreign Exchange Option | 11.84 | Put | | | | 42,625.76790 | 47,035.859 | 12.78 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 11/12/2015 | Foreign Exchange Option | 11.85 | Call | | | | 85,288.29850 | 77,582.597 | 12.81 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 11/12/2015 | Foreign Exchange Option | 11.85 | Put | | | | 43,168.29850 | 47,622.597 | 12.81 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 11/12/2015 | Foreign Exchange Option | 11.86 | Call | | | | 84,833.95760 | 77,171.951 | 12.84 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 11/12/2015 | Foreign Exchange Option | 11.86 | Put | | | | 43,713.95760 | 48,211.951 | 12.84 | 0.00 | 0 | 0 |
| Total \$ / R MAXI Option | | | | | | | | | | | 0.00 | 0 | 420 |
| Total \$ / R MAXI | | | | | | | | | | | 990,013.00 | 86 | 3,119 |
| £ / R | On 12/12/2014 | Foreign Exchange Future | | | 17.88220 | | | 18.01520 | | | 154,859,852.00 | 8,660 | 40,788 |
| £ / R | On 23/01/2015 | Foreign Exchange Future | | | 18.00860 | | | 18.14310 | | | 0.00 | 0 | 0 |
| £ / R | On 16/03/2015 | Foreign Exchange Future | | | 18.15680 | | | 18.29260 | | | 45,464,627.20 | 2,504 | 28,938 |
| £ / R | On 12/06/2015 | Foreign Exchange Future | | | 18.41740 | | | 18.55420 | | | 0.00 | 0 | 3,250 |
| £ / R | On 14/09/2015 | Foreign Exchange Future | | | 18.70570 | | | 18.84710 | | | 0.00 | 0 | 695 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | | | 18.98540 | | | 19.12780 | | | 0.00 | 0 | 0 |
| Total £ / R Future | | | | | | | | | | | 200,324,479.20 | 11,164 | 73,671 |
| £ / R | On 12/12/2014 | Foreign Exchange Option | 19.19 | Call | | | | 0.31030 | 0.145 | 25.65 | 0.00 | 0 | 16,000 |
| £ / R | On 12/12/2014 | Foreign Exchange Option | 19.19 | Put | | | | 1,175.11030 | 1,307.945 | 25.65 | 0.00 | 0 | 0 |
| £ / R | On 12/12/2014 | Foreign Exchange Option | 19.34 | Call | | | | 0.14670 | 0.081 | 26.92 | 0.00 | 0 | 5,000 |
| £ / R | On 12/12/2014 | Foreign Exchange Option | 19.34 | Put | | | | 1,324.94670 | 1,457.880 | 26.92 | 0.00 | 0 | 0 |
| £ / R | On 12/12/2014 | Foreign Exchange Option | 17.55 | Call | | | | 471.35690 | 343.609 | 15.83 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| £ / R | On | 12/12/2014 | Foreign Exchange Option | 17.45 | Call | | | 568.38260 | 437.806 | 16.48 | 0.00 | 0 | 0 |
| £ / R | On | 12/12/2014 | Foreign Exchange Option | 17.45 | Put | | | 3.18260 | 5.606 | 16.48 | 0.00 | 0 | 2,500 |
| £ / R | On | 12/12/2014 | Foreign Exchange Option | 17.54 | Call | | | 480.96750 | 352.842 | 15.89 | 0.00 | 0 | 0 |
| £ / R | On | 12/12/2014 | Foreign Exchange Option | 17.54 | Put | | | 5.76750 | 10.642 | 15.89 | 0.00 | 0 | 0 |
| £ / R | On | 12/12/2014 | Foreign Exchange Option | 17.56 | Call | | | 461.77120 | 334.427 | 15.76 | 0.00 | 0 | 0 |
| £ / R | On | 12/12/2014 | Foreign Exchange Option | 17.56 | Put | | | 6.57120 | 12.227 | 15.76 | 0.00 | 0 | 0 |
| £ / R | On | 12/12/2014 | Foreign Exchange Option | 18.50 | Call | | | 8.76830 | 3.292 | 19.43 | 0.00 | 0 | 0 |
| £ / R | On | 12/12/2014 | Foreign Exchange Option | 18.50 | Put | | | 493.56830 | 621.092 | 19.43 | 0.00 | 0 | 500 |
| £ / R | On | 12/12/2014 | Foreign Exchange Option | 17.35 | Call | | | 666.82660 | 534.880 | 17.13 | 0.00 | 0 | 0 |
| £ / R | On | 12/12/2014 | Foreign Exchange Option | 17.35 | Put | | | 1.62660 | 2.680 | 17.13 | 0.00 | 0 | 10,000 |
| £ / R | On | 12/12/2014 | Foreign Exchange Option | 17.55 | Put | | | 6.15690 | 11.409 | 15.83 | 0.00 | 0 | 0 |
| £ / R | On | 23/01/2015 | Foreign Exchange Option | 21.72 | Call | | | 2.26550 | 2.166 | 20.61 | 0.00 | 0 | 6,938 |
| £ / R | On | 23/01/2015 | Foreign Exchange Option | 21.72 | Put | | | 3,579.16550 | 3,713.566 | 20.61 | 0.00 | 0 | 0 |
| £ / R | On | 23/01/2015 | Foreign Exchange Option | 19.11 | Call | | | 64.01290 | 49.301 | 13.92 | 0.00 | 0 | 0 |
| £ / R | On | 23/01/2015 | Foreign Exchange Option | 19.11 | Put | | | 1,030.91290 | 1,150.701 | 13.92 | 0.00 | 0 | 0 |
| £ / R | On | 23/01/2015 | Foreign Exchange Option | 21.04 | Call | | | 4.28790 | 3.680 | 18.62 | 0.00 | 0 | 9,605 |
| £ / R | On | 23/01/2015 | Foreign Exchange Option | 21.04 | Put | | | 2,901.18790 | 3,035.080 | 18.62 | 0.00 | 0 | 0 |
| £ / R | On | 23/01/2015 | Foreign Exchange Option | 21.70 | Call | | | 2.30430 | 2.160 | 20.52 | 0.00 | 0 | 6,336 |
| £ / R | On | 23/01/2015 | Foreign Exchange Option | 21.70 | Put | | | 3,559.20430 | 3,693.560 | 20.52 | 0.00 | 0 | 0 |
| £ / R | On | 23/01/2015 | Foreign Exchange Option | 18.63 | Call | | | 142.47680 | 110.446 | 12.97 | 0.00 | 0 | 0 |
| £ / R | On | 23/01/2015 | Foreign Exchange Option | 18.63 | Put | | | 629.37680 | 731.846 | 12.97 | 0.00 | 0 | 6,938 |
| £ / R | On | 23/01/2015 | Foreign Exchange Option | 19.09 | Call | | | 66.19230 | 50.917 | 13.87 | 0.00 | 0 | 0 |
| £ / R | On | 23/01/2015 | Foreign Exchange Option | 19.09 | Put | | | 1,013.09230 | 1,132.317 | 13.87 | 0.00 | 0 | 0 |
| £ / R | On | 23/01/2015 | Foreign Exchange Option | 19.10 | Call | | | 65.09290 | 50.103 | 13.89 | 0.00 | 0 | 0 |
| £ / R | On | 23/01/2015 | Foreign Exchange Option | 19.10 | Put | | | 1,021.99290 | 1,141.503 | 13.89 | 0.00 | 0 | 0 |
| £ / R | On | 23/01/2015 | Foreign Exchange Option | 18.22 | Call | | | 271.04840 | 216.894 | 12.27 | 0.00 | 0 | 0 |
| £ / R | On | 23/01/2015 | Foreign Exchange Option | 18.22 | Put | | | 347.94840 | 428.294 | 12.27 | 0.00 | 0 | 9,605 |
| £ / R | On | 23/01/2015 | Foreign Exchange Option | 18.50 | Call | | | 175.66810 | 137.509 | 12.75 | 0.00 | 0 | 0 |
| £ / R | On | 23/01/2015 | Foreign Exchange Option | 18.50 | Put | | | 532.56810 | 628.909 | 12.75 | 0.00 | 0 | 6,336 |
| £ / R | On | 16/03/2015 | Foreign Exchange Option | 19.25 | Put | | | 1,155.47290 | 1,262.849 | 14.37 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2015 | Foreign Exchange Option | 19.29 | Call | | | 190.84690 | 163.335 | 14.43 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2015 | Foreign Exchange Option | 19.29 | Put | | | 1,188.24690 | 1,296.535 | 14.43 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2015 | Foreign Exchange Option | 19.30 | Call | | | 189.08130 | 161.794 | 14.45 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2015 | Foreign Exchange Option | 19.30 | Put | | | 1,196.48130 | 1,304.994 | 14.45 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2015 | Foreign Exchange Option | 19.00 | Put | | | 955.14290 | 1,057.734 | 13.97 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2015 | Foreign Exchange Option | 19.31 | Call | | | 187.33530 | 160.267 | 14.46 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2015 | Foreign Exchange Option | 19.31 | Put | | | 1,204.73530 | 1,313.467 | 14.46 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2015 | Foreign Exchange Option | 19.64 | Call | | | 138.11580 | 117.438 | 14.97 | 0.00 | 0 | 21,000 |
| £ / R | On | 16/03/2015 | Foreign Exchange Option | 19.64 | Put | | | 1,485.51580 | 1,600.638 | 14.97 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2015 | Foreign Exchange Option | 19.25 | Call | | | 198.07290 | 169.649 | 14.37 | 0.00 | 0 | 5,000 |
| £ / R | On | 16/03/2015 | Foreign Exchange Option | 16.72 | Call | | | 1,617.88950 | 1,486.845 | 12.29 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2015 | Foreign Exchange Option | 16.72 | Put | | | 45.28950 | 50.045 | 12.29 | 0.00 | 0 | 25,000 |
| £ / R | On | 16/03/2015 | Foreign Exchange Option | 17.00 | Call | | | 1,360.21610 | 1,232.794 | 11.80 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2015 | Foreign Exchange Option | 17.00 | Put | | | 67.61610 | 75.994 | 11.80 | 0.00 | 0 | 5,592 |
| £ / R | On | 16/03/2015 | Foreign Exchange Option | 19.00 | Call | | | 247.74290 | 214.534 | 13.97 | 0.00 | 0 | 570 |
| £ / R | On | 12/06/2015 | Foreign Exchange Option | 18.85 | Put | | | 871.23240 | 957.153 | 13.62 | 0.00 | 0 | 0 |
| £ / R | On | 12/06/2015 | Foreign Exchange Option | 18.86 | Call | | | 572.15770 | 521.564 | 13.63 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| £ / R | On | 12/06/2015 | Foreign Exchange Option | 18.86 | Put | | | 877.95770 | 964.164 | 13.63 | 0.00 | 0 | 0 |
| £ / R | On | 12/06/2015 | Foreign Exchange Option | 18.84 | Call | | | 578.72760 | 527.556 | 13.60 | 0.00 | 0 | 0 |
| £ / R | On | 12/06/2015 | Foreign Exchange Option | 18.84 | Put | | | 864.52760 | 950.156 | 13.60 | 0.00 | 0 | 0 |
| £ / R | On | 12/06/2015 | Foreign Exchange Option | 18.85 | Call | | | 575.43240 | 524.553 | 13.62 | 0.00 | 0 | 0 |
| £ / R | On | 14/09/2015 | Foreign Exchange Option | 18.94 | Put | | | 893.49190 | 979.063 | 13.06 | 0.00 | 0 | 0 |
| £ / R | On | 14/09/2015 | Foreign Exchange Option | 18.95 | Put | | | 899.91980 | 985.760 | 13.07 | 0.00 | 0 | 0 |
| £ / R | On | 14/09/2015 | Foreign Exchange Option | 18.96 | Call | | | 793.47290 | 738.182 | 13.09 | 0.00 | 0 | 0 |
| £ / R | On | 14/09/2015 | Foreign Exchange Option | 18.96 | Put | | | 906.37290 | 992.482 | 13.09 | 0.00 | 0 | 0 |
| £ / R | On | 14/09/2015 | Foreign Exchange Option | 10.98 | Call | | | 7,867.44050 | 7,726.076 | 18.81 | 0.00 | 0 | 0 |
| £ / R | On | 14/09/2015 | Foreign Exchange Option | 10.98 | Put | | | 0.34050 | 0.376 | 18.81 | 0.00 | 0 | 0 |
| £ / R | On | 14/09/2015 | Foreign Exchange Option | 18.94 | Call | | | 800.59190 | 744.763 | 13.06 | 0.00 | 0 | 0 |
| £ / R | On | 14/09/2015 | Foreign Exchange Option | 18.95 | Call | | | 797.01980 | 741.460 | 13.07 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.49 | Call | | | 1,322.12290 | 1,225.101 | 12.78 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.49 | Put | | | 684.32290 | 729.701 | 12.78 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.50 | Call | | | 1,317.39590 | 1,220.636 | 12.79 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.50 | Put | | | 689.59590 | 735.236 | 12.79 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.51 | Call | | | 1,312.68090 | 1,216.183 | 12.81 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.51 | Put | | | 694.88090 | 740.783 | 12.81 | 0.00 | 0 | 0 |
| Total £ / R Option | | | | | | | | | | | 0.00 | 0 | 136,920 |
| Total £ / R | | | | | | | | | | | 200,324,479.20 | 11,164 | 210,591 |
| ¥ / R | On | 12/12/2014 | Foreign Exchange Future | | | 0.09581 | | 0.09533 | | | 1,222,701.70 | 12,762 | 3,283 |
| ¥ / R | On | 16/03/2015 | Foreign Exchange Future | | | 0.09747 | | 0.09699 | | | 0.00 | 0 | 550 |
| ¥ / R | On | 12/06/2015 | Foreign Exchange Future | | | 0.09905 | | 0.09856 | | | 1,483,853.07 | 14,981 | 15,006 |
| ¥ / R | On | 14/09/2015 | Foreign Exchange Future | | | 0.10083 | | 0.10035 | | | 0.00 | 0 | 0 |
| Total ¥ / R Future | | | | | | | | | | | 2,706,554.77 | 27,743 | 18,839 |
| ¥ / R | On | 12/12/2014 | Foreign Exchange Option | 0.10 | Call | | | 0.34120 | 0.577 | 20.16 | 0.00 | 0 | 0 |
| ¥ / R | On | 12/12/2014 | Foreign Exchange Option | 0.10 | Put | | | 467.34120 | 419.777 | 20.16 | 0.00 | 0 | 0 |
| ¥ / R | On | 12/12/2014 | Foreign Exchange Option | 0.11 | Call | | | 0.00270 | 0.002 | 37.96 | 0.00 | 0 | 0 |
| ¥ / R | On | 12/12/2014 | Foreign Exchange Option | 0.11 | Put | | | 1,467.00270 | 1,419.202 | 37.96 | 0.00 | 0 | 0 |
| ¥ / R | On | 12/12/2014 | Foreign Exchange Option | 0.12 | Call | | | 0.00260 | 0.002 | 60.10 | 0.00 | 0 | 0 |
| ¥ / R | On | 12/12/2014 | Foreign Exchange Option | 0.12 | Put | | | 2,467.00260 | 2,419.202 | 60.10 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/03/2015 | Foreign Exchange Option | 0.09 | Call | | | 730.79250 | 782.363 | 12.92 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/03/2015 | Foreign Exchange Option | 0.09 | Put | | | 31.89250 | 35.163 | 12.92 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/03/2015 | Foreign Exchange Option | 0.10 | Call | | | 143.01230 | 179.731 | 14.22 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/03/2015 | Foreign Exchange Option | 0.10 | Put | | | 444.11230 | 432.531 | 14.22 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/03/2015 | Foreign Exchange Option | 0.11 | Call | | | 27.70000 | 39.642 | 17.58 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/03/2015 | Foreign Exchange Option | 0.11 | Put | | | 1,328.80000 | 1,292.442 | 17.58 | 0.00 | 0 | 0 |
| ¥ / R | On | 12/06/2015 | Foreign Exchange Option | 0.09 | Call | | | 931.46300 | 978.928 | 13.38 | 0.00 | 0 | 0 |
| ¥ / R | On | 12/06/2015 | Foreign Exchange Option | 0.09 | Put | | | 75.56300 | 74.028 | 13.38 | 0.00 | 0 | 0 |
| ¥ / R | On | 12/06/2015 | Foreign Exchange Option | 0.10 | Call | | | 320.55420 | 358.762 | 14.32 | 0.00 | 0 | 0 |
| ¥ / R | On | 12/06/2015 | Foreign Exchange Option | 0.10 | Put | | | 464.65420 | 453.862 | 14.32 | 0.00 | 0 | 0 |
| ¥ / R | On | 12/06/2015 | Foreign Exchange Option | 0.11 | Call | | | 118.14810 | 138.719 | 17.20 | 0.00 | 0 | 0 |
| ¥ / R | On | 12/06/2015 | Foreign Exchange Option | 0.11 | Put | | | 1,262.24810 | 1,233.819 | 17.20 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|----------------------|------------------|----------------|
| ¥ / R | On | 14/09/2015 | Foreign Exchange Option | 0.09 | Call | | | 1,178.35600 | 1,219.445 | 15.15 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/09/2015 | Foreign Exchange Option | 0.09 | Put | | | 143.75600 | 136.645 | 15.15 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/09/2015 | Foreign Exchange Option | 0.10 | Call | | | 569.47090 | 602.728 | 16.01 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/09/2015 | Foreign Exchange Option | 0.10 | Put | | | 534.87090 | 519.928 | 16.01 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/09/2015 | Foreign Exchange Option | 0.11 | Call | | | 286.53330 | 307.142 | 18.20 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/09/2015 | Foreign Exchange Option | 0.11 | Put | | | 1,251.93330 | 1,224.342 | 18.20 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | | 2,706,554.77 | 27,743 | 18,839 |
| € / R | On | 12/12/2014 | Foreign Exchange Future | | | 14.15200 | | 14.15850 | | | 13,217,968.00 | 934 | 53,496 |
| € / R | On | 23/02/2015 | Foreign Exchange Future | | | 14.34060 | | 14.34780 | | | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Future | | | 14.38860 | | 14.39610 | | | 1,798,575.00 | 125 | 49,565 |
| € / R | On | 01/06/2015 | Foreign Exchange Future | | | 14.58860 | | 14.59580 | | | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Future | | | 14.61740 | | 14.62490 | | | 22,189,213.20 | 1,518 | 8,709 |
| € / R | On | 14/09/2015 | Foreign Exchange Future | | | 14.87480 | | 14.88520 | | | 74,374.00 | 5 | 200 |
| € / R | On | 11/12/2015 | Foreign Exchange Future | | | 15.12880 | | 15.14030 | | | 0.00 | 0 | 0 |
| Total € / R Future | | | | | | | | | | | 37,280,130.20 | 2,582 | 111,970 |
| € / R | On | 12/12/2014 | Foreign Exchange Option | 13.50 | Call | | | 658.77360 | 652.362 | 19.98 | 0.00 | 0 | 0 |
| € / R | On | 12/12/2014 | Foreign Exchange Option | 13.50 | Put | | | 0.27360 | 0.362 | 19.98 | 0.00 | 0 | 0 |
| € / R | On | 12/12/2014 | Foreign Exchange Option | 13.69 | Call | | | 470.13720 | 463.728 | 17.95 | 0.00 | 0 | 0 |
| € / R | On | 12/12/2014 | Foreign Exchange Option | 13.69 | Put | | | 1.63720 | 1.728 | 17.95 | 0.00 | 0 | 0 |
| € / R | On | 12/12/2014 | Foreign Exchange Option | 13.74 | Put | | | 2.58800 | 2.621 | 17.41 | 0.00 | 0 | 650 |
| € / R | On | 12/12/2014 | Foreign Exchange Option | 13.90 | Call | | | 269.02260 | 261.848 | 15.70 | 0.00 | 0 | 0 |
| € / R | On | 12/12/2014 | Foreign Exchange Option | 14.15 | Put | | | 68.69660 | 65.686 | 13.03 | 0.00 | 0 | 3,000 |
| € / R | On | 12/12/2014 | Foreign Exchange Option | 15.15 | Call | | | 0.06610 | 0.273 | 26.86 | 0.00 | 0 | 4,500 |
| € / R | On | 12/12/2014 | Foreign Exchange Option | 13.70 | Put | | | 1.79530 | 1.878 | 17.84 | 0.00 | 0 | 0 |
| € / R | On | 12/12/2014 | Foreign Exchange Option | 13.71 | Call | | | 450.46800 | 444.041 | 17.74 | 0.00 | 0 | 0 |
| € / R | On | 12/12/2014 | Foreign Exchange Option | 13.71 | Put | | | 1.96800 | 2.041 | 17.74 | 0.00 | 0 | 0 |
| € / R | On | 12/12/2014 | Foreign Exchange Option | 13.74 | Call | | | 421.08800 | 414.621 | 17.41 | 0.00 | 0 | 0 |
| € / R | On | 12/12/2014 | Foreign Exchange Option | 15.37 | Put | | | 1,211.51580 | 1,218.081 | 28.76 | 0.00 | 0 | 0 |
| € / R | On | 12/12/2014 | Foreign Exchange Option | 16.30 | Call | | | 0.00480 | 0.024 | 43.42 | 0.00 | 0 | 0 |
| € / R | On | 12/12/2014 | Foreign Exchange Option | 13.90 | Put | | | 10.52260 | 9.848 | 15.70 | 0.00 | 0 | 0 |
| € / R | On | 12/12/2014 | Foreign Exchange Option | 13.99 | Call | | | 190.33950 | 182.252 | 14.74 | 0.00 | 0 | 0 |
| € / R | On | 12/12/2014 | Foreign Exchange Option | 13.99 | Put | | | 21.83950 | 20.252 | 14.74 | 0.00 | 0 | 4,000 |
| € / R | On | 12/12/2014 | Foreign Exchange Option | 14.15 | Call | | | 77.19660 | 67.686 | 13.03 | 0.00 | 0 | 0 |
| € / R | On | 12/12/2014 | Foreign Exchange Option | 13.70 | Call | | | 460.29530 | 453.878 | 17.84 | 0.00 | 0 | 0 |
| € / R | On | 12/12/2014 | Foreign Exchange Option | 16.30 | Put | | | 2,141.50480 | 2,148.024 | 43.42 | 0.00 | 0 | 0 |
| € / R | On | 12/12/2014 | Foreign Exchange Option | 15.15 | Put | | | 991.56610 | 998.273 | 26.86 | 0.00 | 0 | 0 |
| € / R | On | 12/12/2014 | Foreign Exchange Option | 15.29 | Call | | | 0.02620 | 0.124 | 28.07 | 0.00 | 0 | 25,000 |
| € / R | On | 12/12/2014 | Foreign Exchange Option | 15.29 | Put | | | 1,131.52620 | 1,138.124 | 28.07 | 0.00 | 0 | 0 |
| € / R | On | 12/12/2014 | Foreign Exchange Option | 15.37 | Call | | | 0.01580 | 0.081 | 28.76 | 0.00 | 0 | 7,000 |
| € / R | On | 23/02/2015 | Foreign Exchange Option | 13.99 | Call | | | 513.11500 | 500.406 | 11.34 | 0.00 | 0 | 0 |
| € / R | On | 23/02/2015 | Foreign Exchange Option | 13.99 | Put | | | 155.31500 | 149.805 | 11.34 | 0.00 | 0 | 0 |
| € / R | On | 23/02/2015 | Foreign Exchange Option | 14.00 | Call | | | 506.78520 | 494.129 | 11.35 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| € / R | On | 23/02/2015 | Foreign Exchange Option | 14.00 | Put | | | 158.98520 | 153.529 | 11.35 | 0.00 | 0 | 0 |
| € / R | On | 23/02/2015 | Foreign Exchange Option | 14.01 | Call | | | 500.50900 | 487.906 | 11.37 | 0.00 | 0 | 0 |
| € / R | On | 23/02/2015 | Foreign Exchange Option | 14.01 | Put | | | 162.70900 | 157.306 | 11.37 | 0.00 | 0 | 0 |
| € / R | On | 23/02/2015 | Foreign Exchange Option | 14.41 | Call | | | 294.79310 | 285.694 | 12.20 | 0.00 | 0 | 2,000 |
| € / R | On | 23/02/2015 | Foreign Exchange Option | 14.41 | Put | | | 356.99310 | 355.094 | 12.20 | 0.00 | 0 | 2,000 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.95 | Call | | | 197.41080 | 191.923 | 13.71 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.95 | Put | | | 751.31080 | 753.323 | 13.71 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.00 | Call | | | 186.90440 | 181.757 | 13.85 | 0.00 | 0 | 713 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.02 | Call | | | 563.09140 | 550.732 | 11.46 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.02 | Put | | | 186.99140 | 182.132 | 11.46 | 0.00 | 0 | 8,500 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.28 | Call | | | 139.02580 | 135.637 | 14.65 | 0.00 | 0 | 5,700 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.94 | Call | | | 199.58800 | 194.032 | 13.68 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.94 | Put | | | 743.48800 | 745.431 | 13.68 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.96 | Call | | | 195.25950 | 189.839 | 13.74 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.96 | Put | | | 759.15950 | 761.239 | 13.74 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.36 | Call | | | 128.15050 | 125.142 | 14.89 | 0.00 | 0 | 32,000 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.00 | Put | | | 790.80440 | 793.157 | 13.85 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.05 | Call | | | 177.01080 | 172.192 | 13.99 | 0.00 | 0 | 14,500 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.05 | Put | | | 830.91080 | 833.592 | 13.99 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.25 | Call | | | 143.38220 | 139.844 | 14.57 | 0.00 | 0 | 7,000 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.25 | Put | | | 997.28220 | 1,001.244 | 14.57 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 13.40 | Call | | | 1,038.00330 | 1,025.923 | 10.84 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.28 | Put | | | 1,022.92580 | 1,027.037 | 14.65 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.31 | Call | | | 134.82400 | 131.581 | 14.74 | 0.00 | 0 | 8,500 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.31 | Put | | | 1,048.72400 | 1,052.981 | 14.74 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 13.80 | Put | | | 113.58400 | 108.799 | 11.07 | 0.00 | 0 | 15,000 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.00 | Call | | | 575.46080 | 563.079 | 11.42 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.00 | Put | | | 179.36080 | 174.479 | 11.42 | 0.00 | 0 | 12,800 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.36 | Put | | | 1,092.05050 | 1,096.542 | 14.89 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.50 | Call | | | 111.45290 | 109.048 | 15.30 | 0.00 | 0 | 7,100 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.50 | Put | | | 1,215.35290 | 1,220.448 | 15.30 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 13.40 | Put | | | 41.90330 | 37.323 | 10.84 | 0.00 | 0 | 35,000 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 13.80 | Call | | | 709.68400 | 697.399 | 11.07 | 0.00 | 0 | 0 |
| € / R | On | 01/06/2015 | Foreign Exchange Option | 14.31 | Call | | | 639.44150 | 626.317 | 11.91 | 0.00 | 0 | 0 |
| € / R | On | 01/06/2015 | Foreign Exchange Option | 14.31 | Put | | | 353.64150 | 347.717 | 11.91 | 0.00 | 0 | 0 |
| € / R | On | 01/06/2015 | Foreign Exchange Option | 14.41 | Call | | | 590.55130 | 578.250 | 12.12 | 0.00 | 0 | 2,000 |
| € / R | On | 01/06/2015 | Foreign Exchange Option | 14.41 | Put | | | 404.75130 | 399.650 | 12.12 | 0.00 | 0 | 0 |
| € / R | On | 01/06/2015 | Foreign Exchange Option | 14.29 | Call | | | 649.64380 | 636.368 | 11.87 | 0.00 | 0 | 0 |
| € / R | On | 01/06/2015 | Foreign Exchange Option | 14.29 | Put | | | 343.84380 | 337.768 | 11.87 | 0.00 | 0 | 0 |
| € / R | On | 01/06/2015 | Foreign Exchange Option | 14.30 | Call | | | 644.52270 | 631.324 | 11.89 | 0.00 | 0 | 0 |
| € / R | On | 01/06/2015 | Foreign Exchange Option | 14.30 | Put | | | 348.72270 | 342.724 | 11.89 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 15.40 | Put | | | 1,081.15220 | 1,083.482 | 14.43 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 13.40 | Call | | | 1,308.20800 | 1,294.155 | 11.14 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 13.40 | Put | | | 83.30800 | 76.755 | 11.14 | 0.00 | 0 | 7,300 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 15.41 | Put | | | 1,089.12190 | 1,091.504 | 14.45 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 15.35 | Call | | | 316.47340 | 311.022 | 14.31 | 0.00 | 0 | 7,300 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 15.35 | Put | | | 1,041.57340 | 1,043.621 | 14.31 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|----------------------|------------------|----------------|
| € / R | On | 12/06/2015 | Foreign Exchange Option | 15.39 | Call | | | 308.10340 | 302.876 | 14.40 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 15.39 | Put | | | 1,073.20340 | 1,075.476 | 14.40 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 15.40 | Call | | | 306.05220 | 300.882 | 14.43 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 15.41 | Call | | | 304.02190 | 298.904 | 14.45 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 15.24 | Call | | | 563.88110 | 550.275 | 13.68 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 15.24 | Put | | | 918.68110 | 915.475 | 13.68 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 15.25 | Call | | | 560.95910 | 547.455 | 13.71 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 15.25 | Put | | | 925.75910 | 922.655 | 13.71 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 15.26 | Call | | | 558.05640 | 544.654 | 13.73 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 15.26 | Put | | | 932.85640 | 929.854 | 13.73 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 14.99 | Call | | | 869.97970 | 840.816 | 12.78 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 14.99 | Put | | | 719.67970 | 702.016 | 12.78 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.01 | Call | | | 862.46310 | 833.503 | 12.83 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.01 | Put | | | 732.16310 | 714.703 | 12.83 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 16.50 | Call | | | 473.34200 | 456.323 | 15.76 | 0.00 | 0 | 6,076 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 16.50 | Put | | | 1,833.04200 | 1,827.523 | 15.76 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 13.90 | Call | | | 1,462.30380 | 1,428.610 | 10.92 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 13.90 | Put | | | 222.00380 | 199.810 | 10.92 | 0.00 | 0 | 6,076 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.00 | Call | | | 866.20750 | 837.151 | 12.80 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.00 | Put | | | 725.90750 | 708.351 | 12.80 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | | 0.00 | 0 | 223,715 |
| Total € / R | | | | | | | | | | | 37,280,130.20 | 2,582 | 335,685 |
| AU\$ / R | On | 12/12/2014 | Foreign Exchange Future | | | 9.48960 | | 9.56510 | | | 3,321,360.00 | 350 | 10,851 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Future | | | 9.57690 | | 9.65370 | | | 957,690.00 | 100 | 20,910 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Future | | | 9.66480 | | 9.74190 | | | 0.00 | 0 | 5,120 |
| AU\$ / R | On | 14/09/2015 | Foreign Exchange Future | | | 9.76570 | | 9.84500 | | | 0.00 | 0 | 600 |
| Total AU\$ / R Future | | | | | | | | | | | 4,279,050.00 | 450 | 37,481 |
| AU\$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.80 | Call | | | 4.60000 | 2.394 | 19.62 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.80 | Put | | | 239.50000 | 312.794 | 19.62 | 0.00 | 0 | 201 |
| AU\$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.05 | Call | | | 0.61120 | 0.368 | 24.75 | 0.00 | 0 | 201 |
| AU\$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.45 | Call | | | 126.96680 | 70.295 | 13.99 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.60 | Put | | | 66.98860 | 124.969 | 15.13 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.75 | Put | | | 1,184.90990 | 1,260.411 | 37.58 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.80 | Call | | | 0.00960 | 0.010 | 38.87 | 0.00 | 0 | 201 |
| AU\$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.80 | Put | | | 1,234.90960 | 1,310.410 | 38.87 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.61 | Call | | | 29.09270 | 13.208 | 15.35 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.61 | Put | | | 73.99270 | 133.608 | 15.35 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.05 | Put | | | 485.51120 | 560.768 | 24.75 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/12/2014 | Foreign Exchange Option | 10.75 | Call | | | 0.00990 | 0.011 | 37.58 | 0.00 | 0 | 201 |
| AU\$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.45 | Put | | | 11.86680 | 30.695 | 13.99 | 0.00 | 0 | 201 |
| AU\$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.59 | Call | | | 35.37210 | 16.077 | 14.90 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.59 | Put | | | 60.27210 | 116.477 | 14.90 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/12/2014 | Foreign Exchange Option | 9.60 | Call | | | 32.08860 | 14.568 | 15.13 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Option | 9.99 | Call | | | 94.01730 | 90.414 | 12.09 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Option | 9.99 | Put | | | 430.31730 | 503.514 | 12.09 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.00 | Call | | | 91.88230 | 88.480 | 12.12 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.00 | Put | | | 438.18230 | 511.580 | 12.12 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.01 | Call | | | 89.79460 | 86.586 | 12.14 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.01 | Put | | | 446.09460 | 519.686 | 12.14 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.26 | Put | | | 657.93920 | 730.971 | 12.63 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.24 | Call | | | 143.87400 | 139.438 | 12.58 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.24 | Put | | | 641.97400 | 714.638 | 12.58 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.25 | Call | | | 141.81650 | 137.593 | 12.61 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.25 | Put | | | 649.91650 | 722.793 | 12.61 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.26 | Call | | | 139.83920 | 135.771 | 12.63 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.36 | Call | | | 237.47580 | 230.930 | 13.39 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.36 | Put | | | 752.47580 | 825.230 | 13.39 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.34 | Call | | | 242.21820 | 235.307 | 13.34 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.34 | Put | | | 737.21820 | 809.606 | 13.34 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.35 | Call | | | 239.78150 | 233.108 | 13.36 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.35 | Put | | | 744.78150 | 817.408 | 13.36 | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | | | | 0.00 | 0 | 1,005 |
| Total AU\$ / R | | | | | | | | | | | 4,279,050.00 | 450 | 38,486 |
| CAD/ R | On | 12/12/2014 | Foreign Exchange Future | | | 9.97980 | | 10.07600 | | | 0.00 | 0 | 0 |
| CAD/ R | On | 16/03/2015 | Foreign Exchange Future | | | 10.11820 | | 10.21590 | | | 0.00 | 0 | 75 |
| CAD/ R | On | 12/06/2015 | Foreign Exchange Future | | | 10.24910 | | 10.34720 | | | 0.00 | 0 | 0 |
| Total CAD/ R Future | | | | | | | | | | | 0.00 | 0 | 75 |
| CAD/ R | On | 12/12/2014 | Foreign Exchange Option | 9.99 | Call | | | 103.13100 | 33.015 | 10.49 | 0.00 | 0 | 0 |
| CAD/ R | On | 12/12/2014 | Foreign Exchange Option | 9.99 | Put | | | 17.13100 | 43.215 | 10.49 | 0.00 | 0 | 0 |
| CAD/ R | On | 12/12/2014 | Foreign Exchange Option | 10.00 | Call | | | 95.20660 | 28.073 | 10.33 | 0.00 | 0 | 0 |
| CAD/ R | On | 12/12/2014 | Foreign Exchange Option | 10.00 | Put | | | 19.20660 | 48.273 | 10.33 | 0.00 | 0 | 0 |
| CAD/ R | On | 12/12/2014 | Foreign Exchange Option | 10.01 | Call | | | 87.50840 | 24.913 | 10.55 | 0.00 | 0 | 0 |
| CAD/ R | On | 12/12/2014 | Foreign Exchange Option | 10.01 | Put | | | 21.50840 | 55.113 | 10.55 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/03/2015 | Foreign Exchange Option | 10.09 | Call | | | 286.58310 | 229.895 | 10.37 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/03/2015 | Foreign Exchange Option | 10.09 | Put | | | 160.68310 | 201.695 | 10.37 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/03/2015 | Foreign Exchange Option | 10.10 | Call | | | 280.85960 | 224.916 | 10.38 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/03/2015 | Foreign Exchange Option | 10.10 | Put | | | 164.95960 | 206.716 | 10.38 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/03/2015 | Foreign Exchange Option | 10.11 | Call | | | 275.20660 | 220.618 | 10.41 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/03/2015 | Foreign Exchange Option | 10.11 | Put | | | 169.30660 | 212.418 | 10.41 | 0.00 | 0 | 0 |
| CAD/ R | On | 12/06/2015 | Foreign Exchange Option | 10.01 | Put | | | 173.07280 | 204.400 | 10.76 | 0.00 | 0 | 0 |
| CAD/ R | On | 12/06/2015 | Foreign Exchange Option | 9.99 | Call | | | 522.92110 | 455.110 | 10.73 | 0.00 | 0 | 0 |
| CAD/ R | On | 12/06/2015 | Foreign Exchange Option | 9.99 | Put | | | 165.72110 | 196.010 | 10.73 | 0.00 | 0 | 0 |
| CAD/ R | On | 12/06/2015 | Foreign Exchange Option | 10.00 | Call | | | 516.57280 | 449.278 | 10.74 | 0.00 | 0 | 0 |
| CAD/ R | On | 12/06/2015 | Foreign Exchange Option | 10.00 | Put | | | 169.37280 | 200.178 | 10.74 | 0.00 | 0 | 0 |
| CAD/ R | On | 12/06/2015 | Foreign Exchange Option | 10.01 | Call | | | 510.27280 | 443.500 | 10.76 | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|--|--------|------------|-------------|-----------|--------------|-------------------|------------|-----------------------|------------------|---------------|
| Total CAD/ R Option | | | | | | | | 0.00 | 0 | 0 |
| Total CAD/ R | | | | | | | | 0.00 | 0 | 75 |
| CF CANDCO n 12/12/2014 Foreign Exchange Future | | | 0.00130 | | -0.06950 | | | 0.00 | 0 | 1,942 |
| Total CF CANDO CAFC Future | | | | | | | | 0.00 | 0 | 1,942 |
| Total CF CANDO CAFC | | | | | | | | 0.00 | 0 | 1,942 |
| CF CANDCO n 12/12/2014 Foreign Exchange Future | | | 1,222.08760 | | 1,335.69310 | | | 0.00 | 0 | 26,600 |
| Total CF CANDO CAFE Future | | | | | | | | 0.00 | 0 | 26,600 |
| Total CF CANDO CAFE | | | | | | | | 0.00 | 0 | 26,600 |
| CF CANDCO n 12/12/2014 Foreign Exchange Future | | | 1,322.08760 | | 1,435.69310 | | | 0.00 | 0 | 1,735 |
| Total CF CANDO CAFH Future | | | | | | | | 0.00 | 0 | 1,735 |
| Total CF CANDO CAFH | | | | | | | | 0.00 | 0 | 1,735 |
| CF CANDCO n 12/12/2014 Foreign Exchange Future | | | 41.70430 | | -45.26380 | | | 0.00 | 0 | 0 |
| Total CF CANDO CAFJ Future | | | | | | | | 0.00 | 0 | 0 |
| Total CF CANDO CAFJ | | | | | | | | 0.00 | 0 | 0 |
| CF CANDCO n 12/12/2014 Foreign Exchange Future | | | 1,122.08880 | | 1,235.75790 | | | 0.00 | 0 | 1,871 |
| Total CF CANDO CAFK Future | | | | | | | | 0.00 | 0 | 1,871 |
| Total CF CANDO CAFK | | | | | | | | 0.00 | 0 | 1,871 |
| CF CANDCO n 16/03/2015 Foreign Exchange Future | | | 230.50680 | | 277.62060 | | | 0.00 | 0 | 10,000 |
| Total CF CANDO CAFZ Future | | | | | | | | 0.00 | 0 | 10,000 |
| Total CF CANDO CAFZ | | | | | | | | 0.00 | 0 | 10,000 |
| CF CANDCO n 05/01/2015 Foreign Exchange Future | | | 84.77810 | | 130.58000 | | | 423,890,500.00 | 5,000 | 5,000 |
| Total CF CANDO CAGB Future | | | | | | | | 423,890,500.00 | 5,000 | 5,000 |
| Total CF CANDO CAGB | | | | | | | | 423,890,500.00 | 5,000 | 5,000 |
| CHF / R On 12/12/2014 Foreign Exchange Future | | | 11.77190 | | 11.77770 | | | 0.00 | 0 | 6,632 |
| CHF / R On 16/03/2015 Foreign Exchange Future | | | 11.97500 | | 11.98010 | | | 0.00 | 0 | 2,308 |
| CHF / R On 12/06/2015 Foreign Exchange Future | | | 12.17060 | | 12.17500 | | | 0.00 | 0 | 0 |
| Total CHF / R Future | | | | | | | | 0.00 | 0 | 8,940 |
| CHF / R On 12/12/2014 Foreign Exchange Option | 12.24 | Call | | | 2.19270 | 1.785 | 21.15 | 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 | 12/12/2014 | Foreign Exchange Option | 12.24 | Put | | | 464.49270 | 469.885 | 21.15 | 0.00 | 0 | 0 |
| CHF / R | On | 12/12/2014 | Foreign Exchange Option | 12.25 | Call | | | 2.05000 | 1.675 | 21.32 | 0.00 | 0 | 0 |
| CHF / R | On | 12/12/2014 | Foreign Exchange Option | 12.25 | Put | | | 474.35000 | 479.775 | 21.32 | 0.00 | 0 | 0 |
| CHF / R | On | 12/12/2014 | Foreign Exchange Option | 12.26 | Call | | | 1.91740 | 1.572 | 21.48 | 0.00 | 0 | 0 |
| CHF / R | On | 12/12/2014 | Foreign Exchange Option | 12.26 | Put | | | 484.21740 | 489.672 | 21.48 | 0.00 | 0 | 0 |
| CHF / R | On | 16/03/2015 | Foreign Exchange Option | 12.99 | Call | | | 88.30840 | 88.728 | 16.05 | 0.00 | 0 | 0 |
| CHF / R | On | 16/03/2015 | Foreign Exchange Option | 12.99 | Put | | | 1,098.20840 | 1,103.728 | 16.05 | 0.00 | 0 | 0 |
| CHF / R | On | 16/03/2015 | Foreign Exchange Option | 13.00 | Call | | | 87.20540 | 87.652 | 16.08 | 0.00 | 0 | 0 |
| CHF / R | On | 16/03/2015 | Foreign Exchange Option | 13.00 | Put | | | 1,107.10540 | 1,112.652 | 16.08 | 0.00 | 0 | 0 |
| CHF / R | On | 16/03/2015 | Foreign Exchange Option | 13.01 | Call | | | 86.11600 | 86.592 | 16.11 | 0.00 | 0 | 0 |
| CHF / R | On | 16/03/2015 | Foreign Exchange Option | 13.01 | Put | | | 1,116.01600 | 1,121.592 | 16.11 | 0.00 | 0 | 0 |
| CHF / R | On | 12/06/2015 | Foreign Exchange Option | 11.84 | Call | | | 623.03420 | 613.397 | 12.56 | 0.00 | 0 | 0 |
| CHF / R | On | 12/06/2015 | Foreign Exchange Option | 11.84 | Put | | | 288.03420 | 282.797 | 12.56 | 0.00 | 0 | 0 |
| CHF / R | On | 12/06/2015 | Foreign Exchange Option | 11.85 | Call | | | 617.59240 | 608.028 | 12.58 | 0.00 | 0 | 0 |
| CHF / R | On | 12/06/2015 | Foreign Exchange Option | 11.85 | Put | | | 292.59240 | 287.428 | 12.58 | 0.00 | 0 | 0 |
| CHF / R | On | 12/06/2015 | Foreign Exchange Option | 11.86 | Call | | | 612.19020 | 602.696 | 12.60 | 0.00 | 0 | 0 |
| CHF / R | On | 12/06/2015 | Foreign Exchange Option | 11.86 | Put | | | 297.19020 | 292.096 | 12.60 | 0.00 | 0 | 0 |
| Total CHF / R Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CHF / R | | | | | | | | | | | 0.00 | 0 | 8,940 |
| CNH / R | On | 12/12/2014 | Foreign Exchange Future | | | 1.84480 | | 1.86680 | | | 0.00 | 0 | 0 |
| CNH / R | On | 16/03/2015 | Foreign Exchange Future | | | 1.85450 | | 1.87690 | | | 0.00 | 0 | 0 |
| CNH / R | On | 12/06/2015 | Foreign Exchange Future | | | 1.86900 | | 1.89200 | | | 0.00 | 0 | 0 |
| Total CNH / R Future | | | | | | | | | | | 0.00 | 0 | 0 |
| CNH / R | On | 12/12/2014 | Foreign Exchange Option | 1.74 | Call | | | 1,268.11960 | 1,048.695 | 25.26 | 0.00 | 0 | 0 |
| CNH / R | On | 12/12/2014 | Foreign Exchange Option | 1.74 | Put | | | 0.11960 | 0.695 | 25.26 | 0.00 | 0 | 0 |
| CNH / R | On | 12/12/2014 | Foreign Exchange Option | 1.75 | Call | | | 1,168.14560 | 949.043 | 24.16 | 0.00 | 0 | 0 |
| CNH / R | On | 12/12/2014 | Foreign Exchange Option | 1.75 | Put | | | 0.14560 | 1.043 | 24.16 | 0.00 | 0 | 0 |
| CNH / R | On | 12/12/2014 | Foreign Exchange Option | 1.76 | Call | | | 1,068.24420 | 849.589 | 23.06 | 0.00 | 0 | 0 |
| CNH / R | On | 12/12/2014 | Foreign Exchange Option | 1.76 | Put | | | 0.24420 | 1.588 | 23.06 | 0.00 | 0 | 0 |
| CNH / R | On | 16/03/2015 | Foreign Exchange Option | 1.79 | Put | | | 140.47810 | 187.112 | 11.63 | 0.00 | 0 | 0 |
| CNH / R | On | 16/03/2015 | Foreign Exchange Option | 1.80 | Call | | | 933.39990 | 763.583 | 11.66 | 0.00 | 0 | 0 |
| CNH / R | On | 16/03/2015 | Foreign Exchange Option | 1.80 | Put | | | 164.39990 | 218.583 | 11.66 | 0.00 | 0 | 0 |
| CNH / R | On | 16/03/2015 | Foreign Exchange Option | 1.81 | Call | | | 860.21150 | 698.466 | 11.70 | 0.00 | 0 | 0 |
| CNH / R | On | 16/03/2015 | Foreign Exchange Option | 1.81 | Put | | | 191.21150 | 253.465 | 11.70 | 0.00 | 0 | 0 |
| CNH / R | On | 16/03/2015 | Foreign Exchange Option | 1.79 | Call | | | 1,009.47810 | 832.112 | 11.63 | 0.00 | 0 | 0 |
| CNH / R | On | 12/06/2015 | Foreign Exchange Option | 1.86 | Put | | | 502.05670 | 596.073 | 12.09 | 0.00 | 0 | 0 |
| CNH / R | On | 12/06/2015 | Foreign Exchange Option | 1.84 | Call | | | 932.96420 | 782.546 | 11.91 | 0.00 | 0 | 0 |
| CNH / R | On | 12/06/2015 | Foreign Exchange Option | 1.84 | Put | | | 412.96420 | 492.546 | 11.91 | 0.00 | 0 | 0 |
| CNH / R | On | 12/06/2015 | Foreign Exchange Option | 1.85 | Call | | | 876.23450 | 730.552 | 11.95 | 0.00 | 0 | 0 |
| CNH / R | On | 12/06/2015 | Foreign Exchange Option | 1.85 | Put | | | 456.23450 | 540.552 | 11.95 | 0.00 | 0 | 0 |
| CNH / R | On | 12/06/2015 | Foreign Exchange Option | 1.86 | Call | | | 822.05670 | 686.074 | 12.09 | 0.00 | 0 | 0 |
| Total CNH / R Option | | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|--|--------|------------|--------------|-----------|--------------|-------------------|------------|-----------------|------------------|---------------|
| Total CNH / R | | | | | | | | 0.00 | 0 | 0 |
| KES / R On 12/12/2014 Foreign Exchange Future | | | 0.12630 | | 0.12760 | | | 0.00 | 0 | 9 |
| KES / R On 16/03/2015 Foreign Exchange Future | | | 0.12570 | | 0.12700 | | | 0.00 | 0 | 0 |
| Total KES / R Future | | | | | | | | 0.00 | 0 | 9 |
| Total KES / R | | | | | | | | 0.00 | 0 | 9 |
| NGN / R On 12/12/2014 Foreign Exchange Future | | | 0.06190 | | 0.06280 | | | 0.00 | 0 | 25 |
| NGN / R On 16/03/2015 Foreign Exchange Future | | | 0.06090 | | 0.06180 | | | 0.00 | 0 | 332 |
| NGN / R On 11/12/2015 Foreign Exchange Future | | | 0.05380 | | 0.05570 | | | 0.00 | 0 | 56,400 |
| Total NGN / R Future | | | | | | | | 0.00 | 0 | 56,757 |
| Total NGN / R | | | | | | | | 0.00 | 0 | 56,757 |
| QUANTO € On 12/12/2014 Foreign Exchange Future | | | 1.23940 | | 1.22780 | | | 3,718.20 | 3 | 60 |
| QUANTO € On 16/03/2015 Foreign Exchange Future | | | 1.24030 | | 1.22870 | | | 3,720.90 | 3 | 3 |
| QUANTO € On 12/06/2015 Foreign Exchange Future | | | 1.24130 | | 1.22970 | | | 0.00 | 0 | 200 |
| Total QUANTO € / \$ Future | | | | | | | | 7,439.10 | 6 | 263 |
| Total QUANTO € / \$ | | | | | | | | 7,439.10 | 6 | 263 |
| RAIN On 12/12/2014 Foreign Exchange Future | | | 21,155.41000 | | 21,263.04000 | | | 0.00 | 0 | 0 |
| RAIN On 16/03/2015 Foreign Exchange Future | | | 21,442.14000 | | 21,552.47000 | | | 0.00 | 0 | 0 |
| Total RAIN Future | | | | | | | | 0.00 | 0 | 0 |
| Total RAIN | | | | | | | | 0.00 | 0 | 0 |
| TRY / R On 12/12/2014 Foreign Exchange Future | | | 5.04530 | | 5.07630 | | | 0.00 | 0 | 0 |
| TRY / R On 16/03/2015 Foreign Exchange Future | | | 5.03010 | | 5.05830 | | | 0.00 | 0 | 0 |
| TRY / R On 12/06/2015 Foreign Exchange Future | | | 5.01130 | | 5.03850 | | | 0.00 | 0 | 0 |
| Total TRY / R Future | | | | | | | | 0.00 | 0 | 0 |
| TRY / R On 12/12/2014 Foreign Exchange Option | 4.98 | Call | | | 97.41580 | 67.284 | 10.65 | 0.00 | 0 | 0 |
| TRY / R On 12/12/2014 Foreign Exchange Option | 4.98 | Put | | | 1.11580 | 1.984 | 10.65 | 0.00 | 0 | 0 |
| TRY / R On 12/12/2014 Foreign Exchange Option | 4.99 | Call | | | 87.76520 | 58.007 | 10.27 | 0.00 | 0 | 0 |
| TRY / R On 12/12/2014 Foreign Exchange Option | 4.99 | Put | | | 1.46520 | 2.707 | 10.27 | 0.00 | 0 | 0 |
| TRY / R On 12/12/2014 Foreign Exchange Option | 5.00 | Call | | | 78.23160 | 49.000 | 9.88 | 0.00 | 0 | 0 |
| TRY / R On 12/12/2014 Foreign Exchange Option | 5.00 | Put | | | 1.93160 | 3.700 | 9.88 | 0.00 | 0 | 0 |
| TRY / R On 16/03/2015 Foreign Exchange Option | 4.99 | Call | | | 112.94240 | 92.714 | 6.88 | 0.00 | 0 | 0 |
| TRY / R On 16/03/2015 Foreign Exchange Option | 4.99 | Put | | | 44.64240 | 52.614 | 6.88 | 0.00 | 0 | 0 |
| TRY / R On 16/03/2015 Foreign Exchange Option | 5.00 | Call | | | 106.09670 | 86.494 | 6.83 | 0.00 | 0 | 0 |
| TRY / R On 16/03/2015 Foreign Exchange Option | 5.00 | Put | | | 47.79670 | 56.394 | 6.83 | 0.00 | 0 | 0 |
| TRY / R On 16/03/2015 Foreign Exchange Option | 5.01 | Call | | | 99.43810 | 81.657 | 6.89 | 0.00 | 0 | 0 |
| TRY / R On 16/03/2015 Foreign Exchange Option | 5.01 | Put | | | 51.13810 | 61.557 | 6.89 | 0.00 | 0 | 0 |
| TRY / R On 12/06/2015 Foreign Exchange Option | 4.99 | Call | | | 139.09190 | 121.844 | 7.81 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|-------------------------|------------------|------------------|
| TRY / R | On | 12/06/2015 | Foreign Exchange Option | 4.99 | Put | | | 90.59190 | 100.544 | 7.81 | 0.00 | 0 | 0 |
| TRY / R | On | 12/06/2015 | Foreign Exchange Option | 5.00 | Call | | | 132.78930 | 116.098 | 7.76 | 0.00 | 0 | 0 |
| TRY / R | On | 12/06/2015 | Foreign Exchange Option | 5.00 | Put | | | 94.28930 | 104.798 | 7.76 | 0.00 | 0 | 0 |
| TRY / R | On | 12/06/2015 | Foreign Exchange Option | 5.01 | Call | | | 127.87800 | 111.784 | 7.81 | 0.00 | 0 | 0 |
| TRY / R | On | 12/06/2015 | Foreign Exchange Option | 5.01 | Put | | | 99.37800 | 110.484 | 7.81 | 0.00 | 0 | 0 |
| Total TRY / R Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total TRY / R | | | | | | | | | | | 0.00 | 0 | 0 |
| ZMW / R | On | 12/12/2014 | Foreign Exchange Future | | | 1.79080 | | 1.80770 | | | 0.00 | 0 | 13 |
| ZMW / R | On | 16/03/2015 | Foreign Exchange Future | | | 1.74070 | | 1.75710 | | | 0.00 | 0 | 0 |
| ZMW / R | On | 12/06/2015 | Foreign Exchange Future | | | 1.70440 | | 1.71830 | | | 0.00 | 0 | 0 |
| Total ZMW / R Future | | | | | | | | | | | 0.00 | 0 | 13 |
| Total ZMW / R | | | | | | | | | | | 0.00 | 0 | 13 |
| Total Futures | | | | | | | | | | | 2 275 415 885.97 | 185,361 | 1,580,003 |
| Total Options | | | | | | | | | | | 5 354 299.20 | 31,811 | 2,581,817 |
| Grand Total: | | | | | | | | | | | 2,280,770,185.16 | 217,172 | 4,161,820 |