



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 21/01/2015

| Contract Details                             | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value  | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------|-------------------|------------|----------------|------------------|---------------|
| \$ / R On 22/01/2015 Foreign Exchange Future |        |            | 11.52650  |           | 11.63020     |                   |            | 0.00           | 0                | 0             |
| \$ / R On 23/01/2015 Foreign Exchange Future |        |            | 11.52650  |           | 11.63020     |                   |            | 0.00           | 0                | 566           |
| \$ / R On 26/01/2015 Foreign Exchange Future |        |            | 11.53000  |           | 11.63570     |                   |            | 0.00           | 0                | 0             |
| \$ / R On 28/01/2015 Foreign Exchange Future |        |            | 11.53360  |           | 11.63940     |                   |            | 0.00           | 0                | 3,432         |
| \$ / R On 30/01/2015 Foreign Exchange Future |        |            | 11.53720  |           | 11.64310     |                   |            | 0.00           | 0                | 268           |
| \$ / R On 16/02/2015 Foreign Exchange Future |        |            | 11.56770  |           | 11.67420     |                   |            | 0.00           | 0                | 1,405         |
| \$ / R On 25/02/2015 Foreign Exchange Future |        |            | 11.58400  |           | 11.69080     |                   |            | 0.00           | 0                | 2,671         |
| \$ / R On 26/02/2015 Foreign Exchange Future |        |            | 11.58580  |           | 11.69270     |                   |            | 0.00           | 0                | 0             |
| \$ / R On 27/02/2015 Foreign Exchange Future |        |            | 11.58760  |           | 11.69460     |                   |            | 0.00           | 0                | 974           |
| \$ / R On 12/03/2015 Foreign Exchange Future |        |            | 11.61140  |           | 11.71900     |                   |            | 0.00           | 0                | 340           |
| \$ / R On 16/03/2015 Foreign Exchange Future |        |            | 11.61870  |           | 11.72650     |                   |            | 121,531,602.00 | 10,460           | 1,147,639     |
| \$ / R On 27/03/2015 Foreign Exchange Future |        |            | 11.63890  |           | 11.74720     |                   |            | 0.00           | 0                | 2,853         |
| \$ / R On 01/04/2015 Foreign Exchange Future |        |            | 11.64820  |           | 11.75660     |                   |            | 0.00           | 0                | 0             |
| \$ / R On 28/04/2015 Foreign Exchange Future |        |            | 11.69840  |           | 11.80760     |                   |            | 0.00           | 0                | 2,700         |
| \$ / R On 27/05/2015 Foreign Exchange Future |        |            | 11.75230  |           | 11.86320     |                   |            | 0.00           | 0                | 1,625         |
| \$ / R On 09/06/2015 Foreign Exchange Future |        |            | 11.77650  |           | 11.88810     |                   |            | 0.00           | 0                | 288           |
| \$ / R On 12/06/2015 Foreign Exchange Future |        |            | 11.78200  |           | 11.89380     |                   |            | 39,186,932.00  | 3,326            | 66,115        |
| \$ / R On 26/06/2015 Foreign Exchange Future |        |            | 11.80810  |           | 11.92070     |                   |            | 0.00           | 0                | 1,636         |
| \$ / R On 29/07/2015 Foreign Exchange Future |        |            | 11.86960  |           | 11.98390     |                   |            | 0.00           | 0                | 250           |
| \$ / R On 27/08/2015 Foreign Exchange Future |        |            | 11.92420  |           | 12.03970     |                   |            | 0.00           | 0                | 250           |
| \$ / R On 10/09/2015 Foreign Exchange Future |        |            | 11.95060  |           | 12.06660     |                   |            | 0.00           | 0                | 285           |

| 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 |        |            | 11.95820  |           | 12.07430     |                   |            | 2,391,640.00          | 200              | 25,100           |
| \$ / R                     | On | 28/09/2015 | Foreign Exchange Future |        |            | 11.98460  |           | 12.10120     |                   |            | 0.00                  | 0                | 250              |
| \$ / R                     | On | 28/10/2015 | Foreign Exchange Future |        |            | 12.04100  |           | 12.15870     |                   |            | 0.00                  | 0                | 250              |
| \$ / R                     | On | 25/11/2015 | Foreign Exchange Future |        |            | 12.09320  |           | 12.21150     |                   |            | 0.00                  | 0                | 250              |
| \$ / R                     | On | 08/12/2015 | Foreign Exchange Future |        |            | 12.11750  |           | 12.23610     |                   |            | 0.00                  | 0                | 276              |
| \$ / R                     | On | 11/12/2015 | Foreign Exchange Future |        |            | 12.12310  |           | 12.24170     |                   |            | 0.00                  | 0                | 36,332           |
| \$ / R                     | On | 21/12/2015 | Foreign Exchange Future |        |            | 12.14180  |           | 12.26060     |                   |            | 0.00                  | 0                | 250              |
| \$ / R                     | On | 11/03/2016 | Foreign Exchange Future |        |            | 12.30410  |           | 12.42460     |                   |            | 0.00                  | 0                | 272              |
| \$ / R                     | On | 14/03/2016 | Foreign Exchange Future |        |            | 12.31050  |           | 12.43100     |                   |            | 0.00                  | 0                | 0                |
| \$ / R                     | On | 09/06/2016 | Foreign Exchange Future |        |            | 12.49410  |           | 12.61490     |                   |            | 0.00                  | 0                | 264              |
| \$ / R                     | On | 13/06/2016 | Foreign Exchange Future |        |            | 12.50250  |           | 12.62340     |                   |            | 0.00                  | 0                | 0                |
| \$ / R                     | On | 15/09/2016 | Foreign Exchange Future |        |            | 12.70090  |           | 12.82210     |                   |            | 0.00                  | 0                | 259              |
| \$ / R                     | On | 19/09/2016 | Foreign Exchange Future |        |            | 12.70930  |           | 12.83060     |                   |            | 0.00                  | 0                | 0                |
| \$ / R                     | On | 14/12/2016 | Foreign Exchange Future |        |            | 12.89080  |           | 13.01240     |                   |            | 0.00                  | 0                | 251              |
| \$ / R                     | On | 19/12/2016 | Foreign Exchange Future |        |            | 12.90130  |           | 13.02300     |                   |            | 0.00                  | 0                | 0                |
| <b>Total \$ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            | <b>163,110,174.00</b> | <b>13,986</b>    | <b>1,297,051</b> |
| \$ / R                     | On | 22/01/2015 | Foreign Exchange Option | 11.63  | Call       |           |           | 51.15000     | 9.457             | 17.64      | 0.00                  | 0                | 5,000            |
| \$ / R                     | On | 22/01/2015 | Foreign Exchange Option | 11.63  | Put        |           |           | 50.95000     | 112.957           | 17.64      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 23/01/2015 | Foreign Exchange Option | 11.68  | Call       |           |           | 39.33970     | 10.772            | 16.87      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 23/01/2015 | Foreign Exchange Option | 11.68  | Put        |           |           | 89.13970     | 164.272           | 16.87      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 26/01/2015 | Foreign Exchange Option | 11.66  | Call       |           |           | 62.78130     | 25.477            | 13.43      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 26/01/2015 | Foreign Exchange Option | 11.66  | Put        |           |           | 87.08130     | 155.477           | 13.43      | 0.00                  | 0                | 4,000            |
| \$ / R                     | On | 28/01/2015 | Foreign Exchange Option | 14.27  | Call       |           |           | 0.03120      | 0.058             | 44.65      | 0.00                  | 0                | 300              |
| \$ / R                     | On | 28/01/2015 | Foreign Exchange Option | 14.27  | Put        |           |           | 2,630.63120  | 2,736.458         | 44.65      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 28/01/2015 | Foreign Exchange Option | 11.15  | Call       |           |           | 493.35590    | 389.461           | 15.43      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 28/01/2015 | Foreign Exchange Option | 11.15  | Put        |           |           | 3.95590      | 5.861             | 15.43      | 0.00                  | 0                | 250              |
| \$ / R                     | On | 28/01/2015 | Foreign Exchange Option | 11.20  | Call       |           |           | 445.00940    | 342.105           | 15.04      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 28/01/2015 | Foreign Exchange Option | 11.20  | Put        |           |           | 5.60940      | 8.505             | 15.04      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 28/01/2015 | Foreign Exchange Option | 11.45  | Call       |           |           | 218.77320    | 131.518           | 13.09      | 0.00                  | 0                | 250              |
| \$ / R                     | On | 28/01/2015 | Foreign Exchange Option | 11.45  | Put        |           |           | 29.37320     | 47.918            | 13.09      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 28/01/2015 | Foreign Exchange Option | 8.30   | Call       |           |           | 3,339.40000  | 3,233.600         | 17.57      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 28/01/2015 | Foreign Exchange Option | 8.30   | Put        |           |           | 0.00000      | 0.000             | 17.57      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 28/01/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 839.67330    | 733.968           | 18.03      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 28/01/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 0.27330      | 0.368             | 18.03      | 0.00                  | 0                | 300              |
| \$ / R                     | On | 30/01/2015 | Foreign Exchange Option | 11.64  | Call       |           |           | 100.61350    | 53.873            | 13.32      | 0.00                  | 0                | 10,000           |
| \$ / R                     | On | 30/01/2015 | Foreign Exchange Option | 11.64  | Put        |           |           | 97.51350     | 156.673           | 13.32      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 30/01/2015 | Foreign Exchange Option | 11.62  | Call       |           |           | 111.84040    | 59.781            | 13.17      | 0.00                  | 0                | 10,000           |
| \$ / R                     | On | 30/01/2015 | Foreign Exchange Option | 11.62  | Put        |           |           | 88.74040     | 142.581           | 13.17      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 16/02/2015 | Foreign Exchange Option | 11.58  | Call       |           |           | 207.36150    | 149.201           | 12.60      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 16/02/2015 | Foreign Exchange Option | 11.58  | Put        |           |           | 113.16150    | 161.501           | 12.60      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 25/02/2015 | Foreign Exchange Option | 11.15  | Call       |           |           | 559.55720    | 464.970           | 11.71      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 25/02/2015 | Foreign Exchange Option | 11.15  | Put        |           |           | 18.75720     | 30.970            | 11.71      | 0.00                  | 0                | 250              |
| \$ / R                     | On | 25/02/2015 | Foreign Exchange Option | 11.60  | Call       |           |           | 231.98160    | 175.315           | 12.79      | 0.00                  | 0                | 250              |
| \$ / R                     | On | 25/02/2015 | Foreign Exchange Option | 11.60  | Put        |           |           | 141.18160    | 191.315           | 12.79      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 25/02/2015 | Foreign Exchange Option | 14.50  | Call       |           |           | 0.60540      | 0.680             | 25.53      | 0.00                  | 0                | 300              |

| 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 | 14.50  | Put        |           |           | 2,809.80540  | 2,916.680         | 25.53      | 0.00          | 0                | 0             |
| \$ / R           | On | 25/02/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 896.37520    | 790.582           | 12.70      | 0.00          | 0                | 0             |
| \$ / R           | On | 25/02/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 5.57520      | 6.582             | 12.70      | 0.00          | 0                | 300           |
| \$ / R           | On | 26/02/2015 | Foreign Exchange Option | 11.15  | Call       |           |           | 562.56320    | 468.245           | 11.75      | 0.00          | 0                | 0             |
| \$ / R           | On | 26/02/2015 | Foreign Exchange Option | 11.15  | Put        |           |           | 19.86320     | 32.445            | 11.75      | 0.00          | 0                | 0             |
| \$ / R           | On | 26/02/2015 | Foreign Exchange Option | 8.30   | Call       |           |           | 3,392.70960  | 3,285.800         | 16.73      | 0.00          | 0                | 0             |
| \$ / R           | On | 26/02/2015 | Foreign Exchange Option | 8.30   | Put        |           |           | 0.00960      | 0.000             | 16.73      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/02/2015 | Foreign Exchange Option | 11.22  | Call       |           |           | 505.30830    | 415.657           | 11.96      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/02/2015 | Foreign Exchange Option | 11.22  | Put        |           |           | 30.70830     | 48.057            | 11.96      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/03/2015 | Foreign Exchange Option | 11.78  | Call       |           |           | 200.63310    | 161.820           | 13.70      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/03/2015 | Foreign Exchange Option | 11.78  | Put        |           |           | 261.63310    | 330.420           | 13.70      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.32  | Call       |           |           | 1,409.35320  | 1,302.127         | 14.35      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.32  | Put        |           |           | 2.85320      | 3.427             | 14.35      | 0.00          | 0                | 24,155        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.50  | Call       |           |           | 1,230.73600  | 1,124.126         | 13.44      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.50  | Put        |           |           | 4.23600      | 5.425             | 13.44      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.70  | Call       |           |           | 1,034.05920  | 928.876           | 12.67      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 8.00   | Put        |           |           | 0.00210      | 0.005             | 24.03      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 9.00   | Call       |           |           | 2,726.63220  | 2,618.873         | 20.97      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 9.00   | Put        |           |           | 0.13220      | 0.173             | 20.97      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 9.50   | Put        |           |           | 0.57980      | 0.626             | 18.85      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 19.00  | Call       |           |           | 0.00000      | 0.000             | 22.68      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 19.00  | Put        |           |           | 7,273.50000  | 7,381.300         | 22.68      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 13.00  | Call       |           |           | 31.46890     | 25.593            | 19.24      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 13.00  | Put        |           |           | 1,304.96890  | 1,406.893         | 19.24      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 8.00   | Call       |           |           | 3,726.50210  | 3,618.705         | 24.03      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 13.05  | Put        |           |           | 1,352.56990  | 1,455.003         | 19.42      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 14.20  | Call       |           |           | 5.30890      | 3.764             | 22.43      | 0.00          | 0                | 46,165        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 14.20  | Put        |           |           | 2,478.80890  | 2,585.064         | 22.43      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 12.58  | Call       |           |           | 56.42500     | 47.743            | 17.53      | 0.00          | 0                | 50,000        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 12.58  | Put        |           |           | 909.92500    | 1,009.043         | 17.53      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 9.50   | Call       |           |           | 2,227.07980  | 2,119.326         | 18.85      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 12.61  | Put        |           |           | 937.51940    | 1,037.105         | 17.68      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 12.82  | Call       |           |           | 40.35540     | 33.952            | 18.62      | 0.00          | 0                | 10,000        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 12.82  | Put        |           |           | 1,133.85540  | 1,235.252         | 18.62      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 12.00  | Call       |           |           | 143.95560    | 117.654           | 14.68      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 12.00  | Put        |           |           | 417.45560    | 498.954           | 14.68      | 0.00          | 0                | 800           |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 13.05  | Call       |           |           | 29.06990     | 23.703            | 19.42      | 0.00          | 0                | 24,155        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 12.05  | Put        |           |           | 455.56470    | 539.366           | 14.92      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 12.50  | Call       |           |           | 63.52510     | 53.454            | 17.13      | 0.00          | 0                | 10,000        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 12.50  | Put        |           |           | 837.02510    | 934.754           | 17.13      | 0.00          | 0                | 300           |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.90  | Call       |           |           | 171.30430    | 139.787           | 14.20      | 0.00          | 0                | 100           |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.90  | Put        |           |           | 344.80430    | 421.087           | 14.20      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 12.61  | Call       |           |           | 54.01940     | 45.805            | 17.68      | 0.00          | 0                | 23,800        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.91  | Put        |           |           | 351.83840    | 428.681           | 14.25      | 0.00          | 0                | 7,500         |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.99  | Call       |           |           | 146.46920    | 119.683           | 14.63      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.99  | Put        |           |           | 409.96920    | 490.983           | 14.63      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.76  | Call       |           |           | 218.92940    | 178.648           | 13.54      | 0.00          | 0                | 10,000        |

| 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 | 11.76  | Put        |           |           | 252.42940    | 319.948           | 13.54      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 12.05  | Call       |           |           | 132.06470    | 108.066           | 14.92      | 0.00          | 0                | 1,000         |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.80  | Put        |           |           | 277.59640    | 347.798           | 13.73      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.85  | Call       |           |           | 186.96680    | 152.520           | 13.97      | 0.00          | 0                | 500           |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.85  | Put        |           |           | 310.46680    | 383.820           | 13.97      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.61  | Call       |           |           | 290.49650    | 232.887           | 12.82      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.61  | Put        |           |           | 173.99650    | 224.187           | 12.82      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.91  | Call       |           |           | 168.33840    | 137.381           | 14.25      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.72  | Put        |           |           | 229.65740    | 293.020           | 13.35      | 0.00          | 0                | 7,500         |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.75  | Call       |           |           | 222.80170    | 181.827           | 13.49      | 0.00          | 0                | 20,000        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.75  | Put        |           |           | 246.30170    | 313.127           | 13.49      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.54  | Call       |           |           | 329.60310    | 266.263           | 12.65      | 0.00          | 0                | 9,300         |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.54  | Put        |           |           | 143.10310    | 187.563           | 12.65      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.80  | Call       |           |           | 204.09640    | 166.498           | 13.73      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.55  | Put        |           |           | 147.29710    | 192.512           | 12.67      | 0.00          | 0                | 200           |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.60  | Call       |           |           | 295.86410    | 237.036           | 12.78      | 0.00          | 0                | 250           |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.60  | Put        |           |           | 169.36410    | 218.336           | 12.78      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.42  | Call       |           |           | 404.94230    | 332.613           | 12.40      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.42  | Put        |           |           | 98.44230     | 133.913           | 12.40      | 0.00          | 0                | 500           |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.72  | Call       |           |           | 236.15740    | 191.720           | 13.35      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.46  | Put        |           |           | 112.16970    | 150.613           | 12.48      | 0.00          | 0                | 14,000        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.50  | Call       |           |           | 353.55360    | 287.199           | 12.56      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.50  | Put        |           |           | 127.05360    | 168.499           | 12.56      | 0.00          | 0                | 1,000         |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.30  | Call       |           |           | 490.49850    | 409.604           | 12.14      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.30  | Put        |           |           | 63.99850     | 90.904            | 12.14      | 0.00          | 0                | 12,500        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.55  | Call       |           |           | 323.79710    | 261.212           | 12.67      | 0.00          | 0                | 500           |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.35  | Put        |           |           | 77.14880     | 107.541           | 12.25      | 0.00          | 0                | 100           |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.40  | Call       |           |           | 418.50730    | 344.709           | 12.35      | 0.00          | 0                | 150           |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.40  | Put        |           |           | 92.00730     | 126.009           | 12.35      | 0.00          | 0                | 1,500         |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.02  | Call       |           |           | 728.81410    | 627.435           | 11.55      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.02  | Put        |           |           | 22.31410     | 28.735            | 11.55      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.46  | Call       |           |           | 378.66970    | 309.313           | 12.48      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.22  | Put        |           |           | 46.32350     | 67.983            | 11.97      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.25  | Call       |           |           | 528.98400    | 444.756           | 12.04      | 0.00          | 0                | 10,000        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.25  | Put        |           |           | 52.48400     | 76.056            | 12.04      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.99  | Call       |           |           | 756.71530    | 653.963           | 11.55      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.99  | Put        |           |           | 20.21530     | 25.263            | 11.55      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.35  | Call       |           |           | 453.64880    | 376.241           | 12.25      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.00  | Put        |           |           | 20.89320     | 26.062            | 11.51      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.01  | Call       |           |           | 738.09240    | 636.067           | 11.53      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.01  | Put        |           |           | 21.59240     | 27.367            | 11.53      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.79  | Call       |           |           | 946.81050    | 842.205           | 12.32      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.79  | Put        |           |           | 10.31050     | 13.505            | 12.32      | 0.00          | 0                | 1,112         |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.22  | Call       |           |           | 552.82350    | 466.683           | 11.97      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 10.66930     | 13.936            | 12.28      | 0.00          | 0                | 9,300         |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.90  | Call       |           |           | 841.47650    | 737.771           | 11.90      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.90  | Put        |           |           | 14.97650     | 19.072            | 11.90      | 0.00          | 0                | 46,165        |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.51  | Call       |           |           | 1,220.83290  | 1,114.299         | 13.41      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.51  | Put        |           |           | 4.33290      | 5.599             | 13.41      | 0.00          | 0                | 23,800        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.00  | Call       |           |           | 747.39320    | 644.762           | 11.51      | 0.00          | 0                | 20,000        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.70  | Put        |           |           | 7.55920      | 10.176            | 12.67      | 0.00          | 0                | 50,000        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.75  | Call       |           |           | 985.48660    | 880.609           | 12.48      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.75  | Put        |           |           | 8.98660      | 11.909            | 12.48      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.10  | Call       |           |           | 1,628.30720  | 1,520.804         | 15.56      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.10  | Put        |           |           | 1.80720      | 2.104             | 15.56      | 0.00          | 0                | 69,965        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 937.16930    | 832.636           | 12.28      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/03/2015 | Foreign Exchange Option | 14.85  | Call       |           |           | 2.02200      | 1.275             | 21.42      | 0.00          | 0                | 300           |
| \$ / R           | On | 27/03/2015 | Foreign Exchange Option | 14.85  | Put        |           |           | 3,104.82200  | 3,212.375         | 21.42      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/03/2015 | Foreign Exchange Option | 11.15  | Call       |           |           | 640.61900    | 551.081           | 11.88      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/03/2015 | Foreign Exchange Option | 11.15  | Put        |           |           | 43.41900     | 62.181            | 11.88      | 0.00          | 0                | 250           |
| \$ / R           | On | 27/03/2015 | Foreign Exchange Option | 11.61  | Call       |           |           | 325.57250    | 268.524           | 12.97      | 0.00          | 0                | 2,083         |
| \$ / R           | On | 27/03/2015 | Foreign Exchange Option | 11.04  | Put        |           |           | 30.72100     | 40.382            | 11.67      | 0.00          | 0                | 2,083         |
| \$ / R           | On | 27/03/2015 | Foreign Exchange Option | 11.61  | Put        |           |           | 188.37250    | 239.624           | 12.97      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/03/2015 | Foreign Exchange Option | 11.81  | Call       |           |           | 233.96940    | 195.241           | 13.80      | 0.00          | 0                | 250           |
| \$ / R           | On | 27/03/2015 | Foreign Exchange Option | 11.81  | Put        |           |           | 296.76940    | 366.341           | 13.80      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/03/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 960.90510    | 857.192           | 12.12      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/03/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 13.70510     | 18.292            | 12.12      | 0.00          | 0                | 300           |
| \$ / R           | On | 27/03/2015 | Foreign Exchange Option | 11.04  | Call       |           |           | 737.92100    | 639.282           | 11.67      | 0.00          | 0                | 0             |
| \$ / R           | On | 01/04/2015 | Foreign Exchange Option | 11.20  | Call       |           |           | 613.11490    | 526.977           | 11.97      | 0.00          | 0                | 0             |
| \$ / R           | On | 01/04/2015 | Foreign Exchange Option | 11.20  | Put        |           |           | 56.51490     | 78.777            | 11.97      | 0.00          | 0                | 22,187        |
| \$ / R           | On | 01/04/2015 | Foreign Exchange Option | 12.24  | Call       |           |           | 132.05290    | 112.779           | 15.67      | 0.00          | 0                | 22,187        |
| \$ / R           | On | 01/04/2015 | Foreign Exchange Option | 12.24  | Put        |           |           | 615.45290    | 704.579           | 15.67      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/04/2015 | Foreign Exchange Option | 12.00  | Call       |           |           | 255.09210    | 222.559           | 14.49      | 0.00          | 0                | 250           |
| \$ / R           | On | 28/04/2015 | Foreign Exchange Option | 12.00  | Put        |           |           | 447.49210    | 524.159           | 14.49      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/04/2015 | Foreign Exchange Option | 15.15  | Call       |           |           | 29.40720     | 28.652            | 28.12      | 0.00          | 0                | 300           |
| \$ / R           | On | 28/04/2015 | Foreign Exchange Option | 15.15  | Put        |           |           | 3,371.80720  | 3,480.252         | 28.12      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/04/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 1,031.40460  | 928.786           | 11.82      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/04/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 23.80460     | 30.386            | 11.82      | 0.00          | 0                | 300           |
| \$ / R           | On | 28/04/2015 | Foreign Exchange Option | 11.15  | Call       |           |           | 723.05420    | 633.387           | 11.79      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/04/2015 | Foreign Exchange Option | 11.15  | Put        |           |           | 65.45420     | 84.987            | 11.79      | 0.00          | 0                | 250           |
| \$ / R           | On | 27/05/2015 | Foreign Exchange Option | 12.21  | Call       |           |           | 268.20390    | 238.936           | 15.30      | 0.00          | 0                | 250           |
| \$ / R           | On | 27/05/2015 | Foreign Exchange Option | 12.21  | Put        |           |           | 615.00390    | 696.636           | 15.30      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/05/2015 | Foreign Exchange Option | 15.48  | Call       |           |           | 52.74850     | 46.989            | 28.50      | 0.00          | 0                | 300           |
| \$ / R           | On | 27/05/2015 | Foreign Exchange Option | 15.48  | Put        |           |           | 3,669.54850  | 3,774.689         | 28.50      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/05/2015 | Foreign Exchange Option | 10.94  | Call       |           |           | 976.34540    | 876.728           | 11.99      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/05/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 37.70240     | 45.635            | 12.07      | 0.00          | 0                | 300           |
| \$ / R           | On | 27/05/2015 | Foreign Exchange Option | 10.94  | Put        |           |           | 53.14540     | 64.428            | 11.99      | 0.00          | 0                | 3,655         |
| \$ / R           | On | 27/05/2015 | Foreign Exchange Option | 11.15  | Call       |           |           | 798.94330    | 706.081           | 11.86      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/05/2015 | Foreign Exchange Option | 11.15  | Put        |           |           | 85.74330     | 103.781           | 11.86      | 0.00          | 0                | 250           |
| \$ / R           | On | 27/05/2015 | Foreign Exchange Option | 11.90  | Call       |           |           | 362.63280    | 320.891           | 14.08      | 0.00          | 0                | 3,655         |
| \$ / R           | On | 27/05/2015 | Foreign Exchange Option | 11.90  | Put        |           |           | 399.43280    | 468.591           | 14.08      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/05/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 1,100.90240  | 997.935           | 12.07      | 0.00          | 0                | 0             |
| \$ / R           | On | 09/06/2015 | Foreign Exchange Option | 11.96  | Call       |           |           | 373.15530    | 332.653           | 14.31      | 0.00          | 0                | 0             |
| \$ / R           | On | 09/06/2015 | Foreign Exchange Option | 11.96  | Put        |           |           | 445.05530    | 516.153           | 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 | 10.98  | Call       |           |           | 981.10070    | 882.828           | 12.10      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 10.98  | Put        |           |           | 67.30070     | 80.828            | 12.10      | 0.00          | 0                | 22,320        |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.00  | Call       |           |           | 964.08490    | 866.373           | 12.08      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.00  | Put        |           |           | 70.28490     | 84.373            | 12.08      | 843,726.00    | 10,000           | 65,000        |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.08  | Call       |           |           | 897.11240    | 801.797           | 12.04      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 13.46  | Put        |           |           | 1,686.20030  | 1,788.451         | 19.75      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 10.73  | Call       |           |           | 1,201.71900  | 1,097.718         | 12.24      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 10.73  | Put        |           |           | 37.91900     | 45.718            | 12.24      | 0.00          | 0                | 22,850        |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 13.22  | Put        |           |           | 1,466.97890  | 1,566.817         | 18.95      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 10.75  | Call       |           |           | 1,183.58570  | 1,079.960         | 12.23      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 10.75  | Put        |           |           | 39.78570     | 47.960            | 12.23      | 0.00          | 0                | 10,000        |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 1,138.58960  | 1,035.965         | 12.20      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 44.78960     | 53.965            | 12.20      | 0.00          | 0                | 9,100         |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 13.46  | Call       |           |           | 120.00030    | 110.451           | 19.75      | 0.00          | 0                | 22,320        |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 12.56  | Put        |           |           | 893.97720    | 983.853           | 16.58      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 12.63  | Call       |           |           | 215.52140    | 195.114           | 16.84      | 0.00          | 0                | 9,100         |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 12.63  | Put        |           |           | 951.72140    | 1,043.114         | 16.84      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 13.00  | Call       |           |           | 163.99940    | 149.925           | 18.21      | 0.00          | 0                | 65,000        |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 13.00  | Put        |           |           | 1,270.19940  | 1,367.925         | 18.21      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 13.22  | Call       |           |           | 140.77890    | 128.817           | 18.95      | 0.00          | 0                | 22,850        |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.80  | Put        |           |           | 350.53870    | 410.914           | 13.70      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.81  | Call       |           |           | 439.93860    | 389.295           | 13.74      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.81  | Put        |           |           | 356.13860    | 417.295           | 13.74      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 12.30  | Call       |           |           | 281.98880    | 253.407           | 15.61      | 0.00          | 0                | 1,600         |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 12.30  | Put        |           |           | 688.18880    | 771.407           | 15.61      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 12.56  | Call       |           |           | 227.77720    | 205.853           | 16.58      | 0.00          | 0                | 1,750         |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.60  | Put        |           |           | 247.80610    | 297.502           | 13.12      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.65  | Call       |           |           | 515.58930    | 456.230           | 13.27      | 0.00          | 0                | 800           |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.65  | Put        |           |           | 271.78930    | 324.230           | 13.27      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.79  | Call       |           |           | 448.78130    | 396.846           | 13.67      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.79  | Put        |           |           | 344.98130    | 404.846           | 13.67      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.80  | Call       |           |           | 444.33870    | 392.914           | 13.70      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.40  | Put        |           |           | 163.80430    | 202.297           | 12.54      | 0.00          | 0                | 4,800         |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.45  | Call       |           |           | 626.78290    | 556.287           | 12.69      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.45  | Put        |           |           | 182.98290    | 224.287           | 12.69      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.50  | Call       |           |           | 597.18300    | 529.501           | 12.83      | 0.00          | 0                | 3,940         |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.50  | Put        |           |           | 203.38300    | 247.501           | 12.83      | 0.00          | 0                | 1,750         |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.60  | Call       |           |           | 541.60610    | 479.502           | 13.12      | 0.00          | 0                | 500           |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.08  | Put        |           |           | 83.31240     | 99.797            | 12.04      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.10  | Call       |           |           | 880.65090    | 785.975           | 12.03      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.10  | Put        |           |           | 86.85090     | 103.975           | 12.03      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.30  | Call       |           |           | 722.96440    | 644.060           | 12.25      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.30  | Put        |           |           | 129.16440    | 162.060           | 12.25      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.40  | Call       |           |           | 657.60430    | 584.297           | 12.54      | 0.00          | 0                | 0             |
| \$ / R           | On | 26/06/2015 | Foreign Exchange Option | 11.15  | Call       |           |           | 873.83780    | 780.169           | 12.01      | 0.00          | 0                | 0             |
| \$ / R           | On | 26/06/2015 | Foreign Exchange Option | 11.15  | Put        |           |           | 103.13780    | 122.069           | 12.01      | 0.00          | 0                | 250           |
| \$ / R           | On | 26/06/2015 | Foreign Exchange Option | 12.46  | Call       |           |           | 275.85870    | 249.686           | 16.15      | 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 | 26/06/2015 | Foreign Exchange Option | 12.46  | Put        |           |           | 815.15870    | 901.586           | 16.15      | 0.00          | 0                | 0             |
| \$ / R           | On | 26/06/2015 | Foreign Exchange Option | 15.88  | Call       |           |           | 62.16120     | 57.199            | 28.17      | 0.00          | 0                | 300           |
| \$ / R           | On | 26/06/2015 | Foreign Exchange Option | 15.88  | Put        |           |           | 4,021.46120  | 4,129.100         | 28.17      | 0.00          | 0                | 0             |
| \$ / R           | On | 26/06/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 1,171.12030  | 1,068.181         | 12.24      | 0.00          | 0                | 0             |
| \$ / R           | On | 26/06/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 50.42030     | 60.081            | 12.24      | 0.00          | 0                | 300           |
| \$ / R           | On | 29/07/2015 | Foreign Exchange Option | 16.15  | Call       |           |           | 83.48070     | 73.415            | 27.76      | 0.00          | 0                | 300           |
| \$ / R           | On | 29/07/2015 | Foreign Exchange Option | 16.15  | Put        |           |           | 4,249.58070  | 4,353.815         | 27.76      | 0.00          | 0                | 0             |
| \$ / R           | On | 29/07/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 1,245.29700  | 1,142.891         | 12.30      | 0.00          | 0                | 0             |
| \$ / R           | On | 29/07/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 61.39700     | 73.291            | 12.30      | 0.00          | 0                | 300           |
| \$ / R           | On | 29/07/2015 | Foreign Exchange Option | 11.15  | Call       |           |           | 953.80540    | 858.642           | 12.11      | 0.00          | 0                | 0             |
| \$ / R           | On | 29/07/2015 | Foreign Exchange Option | 11.15  | Put        |           |           | 119.90540    | 139.042           | 12.11      | 0.00          | 0                | 250           |
| \$ / R           | On | 29/07/2015 | Foreign Exchange Option | 12.71  | Call       |           |           | 292.38510    | 267.478           | 16.90      | 0.00          | 0                | 250           |
| \$ / R           | On | 29/07/2015 | Foreign Exchange Option | 12.71  | Put        |           |           | 1,018.48510  | 1,107.878         | 16.90      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/08/2015 | Foreign Exchange Option | 12.97  | Call       |           |           | 301.43960    | 278.764           | 17.67      | 0.00          | 0                | 250           |
| \$ / R           | On | 27/08/2015 | Foreign Exchange Option | 12.97  | Put        |           |           | 1,231.73960  | 1,324.564         | 17.67      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/08/2015 | Foreign Exchange Option | 16.50  | Call       |           |           | 92.00280     | 79.581            | 27.35      | 0.00          | 0                | 300           |
| \$ / R           | On | 27/08/2015 | Foreign Exchange Option | 16.50  | Put        |           |           | 4,552.30280  | 4,655.381         | 27.35      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/08/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 1,312.02620  | 1,208.454         | 12.37      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/08/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 72.32620     | 84.254            | 12.37      | 0.00          | 0                | 300           |
| \$ / R           | On | 27/08/2015 | Foreign Exchange Option | 11.15  | Call       |           |           | 1,023.44850  | 928.959           | 12.30      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/08/2015 | Foreign Exchange Option | 11.15  | Put        |           |           | 133.74850    | 154.759           | 12.30      | 0.00          | 0                | 250           |
| \$ / R           | On | 10/09/2015 | Foreign Exchange Option | 12.16  | Call       |           |           | 517.22900    | 474.226           | 14.95      | 0.00          | 0                | 0             |
| \$ / R           | On | 10/09/2015 | Foreign Exchange Option | 12.16  | Put        |           |           | 610.62900    | 683.626           | 14.95      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 14.30  | Call       |           |           | 185.54950    | 174.285           | 21.43      | 0.00          | 0                | 50,000        |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 14.30  | Put        |           |           | 2,411.24950  | 2,516.085         | 21.43      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 14.58  | Call       |           |           | 174.89960    | 169.633           | 22.70      | 0.00          | 0                | 22,320        |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 14.58  | Put        |           |           | 2,680.59960  | 2,791.433         | 22.70      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 12.50  | Call       |           |           | 429.21160    | 395.657           | 16.07      | 0.00          | 0                | 33,750        |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 12.50  | Put        |           |           | 854.91160    | 937.457           | 16.07      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 13.06  | Call       |           |           | 318.49730    | 295.639           | 17.86      | 0.00          | 0                | 18,946        |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 13.06  | Put        |           |           | 1,304.19730  | 1,397.439         | 17.86      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 14.00  | Call       |           |           | 207.94080    | 194.589           | 20.58      | 0.00          | 0                | 105,000       |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 14.00  | Put        |           |           | 2,133.64080  | 2,236.389         | 20.58      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 11.51  | Call       |           |           | 811.10030    | 740.858           | 12.87      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 11.51  | Put        |           |           | 246.80030    | 292.658           | 12.87      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 11.54  | Call       |           |           | 794.46180    | 725.600           | 12.96      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 11.54  | Put        |           |           | 260.16180    | 307.400           | 12.96      | 0.00          | 0                | 50,000        |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 12.00  | Call       |           |           | 582.03830    | 532.885           | 14.41      | 0.00          | 0                | 13,700        |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 12.00  | Put        |           |           | 507.73830    | 574.685           | 14.41      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 11.29  | Call       |           |           | 958.93900    | 869.826           | 12.36      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 11.29  | Put        |           |           | 174.63900    | 201.626           | 12.36      | 0.00          | 0                | 50,000        |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 11.49  | Call       |           |           | 822.39860    | 751.231           | 12.81      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 11.49  | Put        |           |           | 238.09860    | 283.031           | 12.81      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 11.50  | Call       |           |           | 816.72720    | 746.024           | 12.84      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 11.50  | Put        |           |           | 242.42720    | 287.824           | 12.84      | 0.00          | 0                | 15,000        |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 10.60  | Call       |           |           | 1,531.88140  | 1,423.084         | 12.58      | 0.00          | 0                | 13,700        |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 10.60  | Put        |           |           | 57.58140     | 64.884            | 12.58      | 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 | 10.98  | Call       |           |           | 1,199.43530  | 1,100.910         | 12.34      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 10.98  | Put        |           |           | 105.13530    | 122.710           | 12.34      | 0.00          | 0                | 24,142        |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 11.00  | Call       |           |           | 1,183.16150  | 1,085.179         | 12.34      | 0.00          | 0                | 33,750        |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 11.00  | Put        |           |           | 108.86150    | 126.979           | 12.34      | 1,269,785.00  | 10,000           | 49,545        |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 10.56  | Call       |           |           | 1,568.51710  | 1,459.312         | 12.65      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 10.56  | Put        |           |           | 54.21710     | 61.112            | 12.65      | 0.00          | 0                | 18,946        |
| \$ / R           | On | 28/09/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 1,383.18810  | 1,276.631         | 12.29      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/09/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 81.98810     | 92.031            | 12.29      | 0.00          | 0                | 300           |
| \$ / R           | On | 28/09/2015 | Foreign Exchange Option | 11.15  | Call       |           |           | 1,096.21020  | 1,002.969         | 12.40      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/09/2015 | Foreign Exchange Option | 11.15  | Put        |           |           | 145.01020    | 168.369           | 12.40      | 0.00          | 0                | 250           |
| \$ / R           | On | 28/09/2015 | Foreign Exchange Option | 11.40  | Call       |           |           | 913.98030    | 829.173           | 12.48      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/09/2015 | Foreign Exchange Option | 11.40  | Put        |           |           | 212.78030    | 244.573           | 12.48      | 0.00          | 0                | 1,000         |
| \$ / R           | On | 28/09/2015 | Foreign Exchange Option | 13.27  | Call       |           |           | 311.19730    | 289.472           | 18.43      | 0.00          | 0                | 250           |
| \$ / R           | On | 28/09/2015 | Foreign Exchange Option | 13.27  | Put        |           |           | 1,479.99730  | 1,574.872         | 18.43      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/09/2015 | Foreign Exchange Option | 14.00  | Call       |           |           | 227.48090    | 213.013           | 20.47      | 0.00          | 0                | 1,000         |
| \$ / R           | On | 28/09/2015 | Foreign Exchange Option | 14.00  | Put        |           |           | 2,126.28090  | 2,228.413         | 20.47      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/09/2015 | Foreign Exchange Option | 16.80  | Call       |           |           | 108.54660    | 96.065            | 27.40      | 0.00          | 0                | 300           |
| \$ / R           | On | 28/09/2015 | Foreign Exchange Option | 16.80  | Put        |           |           | 4,807.34660  | 4,911.465         | 27.40      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/10/2015 | Foreign Exchange Option | 11.15  | Call       |           |           | 1,163.50500  | 1,070.298         | 12.46      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/10/2015 | Foreign Exchange Option | 11.15  | Put        |           |           | 154.80500    | 179.298           | 12.46      | 0.00          | 0                | 250           |
| \$ / R           | On | 28/10/2015 | Foreign Exchange Option | 13.56  | Call       |           |           | 320.05920    | 299.798           | 19.11      | 0.00          | 0                | 250           |
| \$ / R           | On | 28/10/2015 | Foreign Exchange Option | 13.56  | Put        |           |           | 1,721.35920  | 1,818.798         | 19.11      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/10/2015 | Foreign Exchange Option | 16.98  | Call       |           |           | 124.48780    | 113.210           | 27.21      | 0.00          | 0                | 300           |
| \$ / R           | On | 28/10/2015 | Foreign Exchange Option | 16.98  | Put        |           |           | 4,945.78780  | 5,052.210         | 27.21      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/10/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 1,450.75200  | 1,343.404         | 12.38      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/10/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 92.05200     | 102.404           | 12.38      | 0.00          | 0                | 300           |
| \$ / R           | On | 25/11/2015 | Foreign Exchange Option | 17.45  | Call       |           |           | 121.43320    | 115.751           | 27.31      | 0.00          | 0                | 300           |
| \$ / R           | On | 25/11/2015 | Foreign Exchange Option | 17.45  | Put        |           |           | 5,359.93320  | 5,472.551         | 27.31      | 0.00          | 0                | 0             |
| \$ / R           | On | 25/11/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 1,512.68330  | 1,405.150         | 12.48      | 0.00          | 0                | 0             |
| \$ / R           | On | 25/11/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 101.18330    | 111.950           | 12.48      | 0.00          | 0                | 300           |
| \$ / R           | On | 25/11/2015 | Foreign Exchange Option | 11.15  | Call       |           |           | 1,223.95880  | 1,131.317         | 12.50      | 0.00          | 0                | 0             |
| \$ / R           | On | 25/11/2015 | Foreign Exchange Option | 11.15  | Put        |           |           | 162.45880    | 188.117           | 12.50      | 0.00          | 0                | 250           |
| \$ / R           | On | 25/11/2015 | Foreign Exchange Option | 13.85  | Call       |           |           | 326.62240    | 309.749           | 19.79      | 0.00          | 0                | 250           |
| \$ / R           | On | 25/11/2015 | Foreign Exchange Option | 13.85  | Put        |           |           | 1,965.12240  | 2,066.549         | 19.79      | 0.00          | 0                | 0             |
| \$ / R           | On | 08/12/2015 | Foreign Exchange Option | 12.34  | Call       |           |           | 640.85440    | 600.283           | 15.44      | 0.00          | 0                | 0             |
| \$ / R           | On | 08/12/2015 | Foreign Exchange Option | 12.34  | Put        |           |           | 744.75440    | 822.783           | 15.44      | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 9.15   | Call       |           |           | 3,110.61340  | 2,993.050         | 16.12      | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 9.15   | Put        |           |           | 18.91340     | 19.950            | 16.12      | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 9.20   | Call       |           |           | 3,061.39250  | 2,943.842         | 15.96      | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 9.20   | Put        |           |           | 19.69250     | 20.742            | 15.96      | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 9.25   | Call       |           |           | 3,012.20370  | 2,894.666         | 15.81      | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.10  | Put        |           |           | 1,321.20030  | 1,414.866         | 17.69      | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.20  | Call       |           |           | 445.00520    | 421.667           | 17.98      | 0.00          | 0                | 677           |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.20  | Put        |           |           | 1,403.30520  | 1,498.567         | 17.98      | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 11.40  | Put        |           |           | 238.60290    | 272.036           | 12.70      | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 11.61  | Call       |           |           | 944.98700    | 877.181           | 13.13      | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 11.61  | Put        |           |           | 313.28700    | 364.081           | 13.13      | 0.00          | 0                | 580           |



| 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 | 14.37  | Call       |           |           | 296.76510    | 284.537           | 21.09      | 0.00          | 0                | 580           |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 14.37  | Put        |           |           | 2,425.06510  | 2,531.437         | 21.09      | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.10  | Call       |           |           | 462.90030    | 437.966           | 17.69      | 0.00          | 0                | 13,248        |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 10.95  | Put        |           |           | 126.64990    | 141.633           | 12.38      | 0.00          | 0                | 8,917         |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 11.00  | Call       |           |           | 1,375.61890  | 1,276.509         | 12.41      | 0.00          | 0                | 1,177         |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 11.00  | Put        |           |           | 133.91890    | 153.409           | 12.41      | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.44  | Call       |           |           | 406.80470    | 385.335           | 18.64      | 0.00          | 0                | 40,051        |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.44  | Put        |           |           | 1,605.10470  | 1,702.235         | 18.64      | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 11.40  | Call       |           |           | 1,080.30290  | 995.136           | 12.70      | 0.00          | 0                | 1,197         |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 9.25   | Put        |           |           | 20.50370     | 21.566            | 15.81      | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 11.20  | Call       |           |           | 1,220.78730  | 1,130.265         | 12.56      | 0.00          | 0                | 40,051        |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 11.20  | Put        |           |           | 179.08730    | 207.165           | 12.56      | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.00  | Call       |           |           | 482.08870    | 455.450           | 17.40      | 0.00          | 0                | 1,197         |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.00  | Put        |           |           | 1,240.38870  | 1,332.350         | 17.40      | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 10.95  | Call       |           |           | 1,418.34990  | 1,314.733         | 12.38      | 0.00          | 0                | 4,331         |
| \$ / R           | On | 21/12/2015 | Foreign Exchange Option | 11.15  | Call       |           |           | 1,278.48430  | 1,185.999         | 12.50      | 0.00          | 0                | 0             |
| \$ / R           | On | 21/12/2015 | Foreign Exchange Option | 11.15  | Put        |           |           | 167.88430    | 194.199           | 12.50      | 0.00          | 0                | 250           |
| \$ / R           | On | 21/12/2015 | Foreign Exchange Option | 14.15  | Call       |           |           | 331.48100    | 317.282           | 20.46      | 0.00          | 0                | 250           |
| \$ / R           | On | 21/12/2015 | Foreign Exchange Option | 14.15  | Put        |           |           | 2,220.88100  | 2,325.481         | 20.46      | 0.00          | 0                | 0             |
| \$ / R           | On | 21/12/2015 | Foreign Exchange Option | 17.87  | Call       |           |           | 123.90130    | 113.365           | 27.09      | 0.00          | 0                | 300           |
| \$ / R           | On | 21/12/2015 | Foreign Exchange Option | 17.87  | Put        |           |           | 5,733.30130  | 5,841.565         | 27.09      | 0.00          | 0                | 0             |
| \$ / R           | On | 21/12/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 1,569.59200  | 1,461.766         | 12.55      | 0.00          | 0                | 0             |
| \$ / R           | On | 21/12/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 108.99200    | 119.966           | 12.55      | 0.00          | 0                | 300           |
| \$ / R           | On | 21/12/2015 | Foreign Exchange Option | 11.14  | Call       |           |           | 1,285.93850  | 1,193.118         | 12.49      | 0.00          | 0                | 0             |
| \$ / R           | On | 21/12/2015 | Foreign Exchange Option | 11.14  | Put        |           |           | 165.33850    | 191.318           | 12.49      | 0.00          | 0                | 0             |
| \$ / R           | On | 11/03/2016 | Foreign Exchange Option | 12.53  | Call       |           |           | 772.05560    | 731.098           | 15.91      | 0.00          | 0                | 0             |
| \$ / R           | On | 11/03/2016 | Foreign Exchange Option | 12.53  | Put        |           |           | 877.45560    | 956.998           | 15.91      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 12.04  | Call       |           |           | 944.71330    | 891.024           | 14.41      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 12.04  | Put        |           |           | 553.71330    | 620.524           | 14.41      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 12.05  | Call       |           |           | 940.77020    | 887.303           | 14.44      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 12.05  | Put        |           |           | 559.77020    | 626.803           | 14.44      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 12.06  | Call       |           |           | 936.84880    | 883.601           | 14.47      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 12.06  | Put        |           |           | 565.84880    | 633.102           | 14.47      | 0.00          | 0                | 0             |
| \$ / R           | On | 09/06/2016 | Foreign Exchange Option | 13.29  | Call       |           |           | 745.57560    | 711.752           | 17.60      | 0.00          | 0                | 0             |
| \$ / R           | On | 09/06/2016 | Foreign Exchange Option | 13.29  | Put        |           |           | 1,420.67560  | 1,507.652         | 17.60      | 0.00          | 0                | 0             |
| \$ / R           | On | 09/06/2016 | Foreign Exchange Option | 13.30  | Call       |           |           | 743.28590    | 709.624           | 17.62      | 0.00          | 0                | 0             |
| \$ / R           | On | 09/06/2016 | Foreign Exchange Option | 13.30  | Put        |           |           | 1,428.38590  | 1,515.524         | 17.62      | 0.00          | 0                | 0             |
| \$ / R           | On | 09/06/2016 | Foreign Exchange Option | 13.31  | Call       |           |           | 741.01450    | 707.509           | 17.65      | 0.00          | 0                | 0             |
| \$ / R           | On | 09/06/2016 | Foreign Exchange Option | 13.31  | Put        |           |           | 1,436.11450  | 1,523.409         | 17.65      | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 13.29  | Call       |           |           | 752.75540    | 718.657           | 17.59      | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 13.29  | Put        |           |           | 1,419.35540  | 1,506.157         | 17.59      | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 13.30  | Call       |           |           | 750.45250    | 716.517           | 17.61      | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 13.30  | Put        |           |           | 1,427.05250  | 1,514.017         | 17.61      | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 13.31  | Call       |           |           | 748.16780    | 714.388           | 17.64      | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 13.31  | Put        |           |           | 1,434.76780  | 1,521.888         | 17.64      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2016 | Foreign Exchange Option | 13.31  | Call       |           |           | 916.02930    | 875.879           | 17.36      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2016 | Foreign Exchange Option | 13.31  | Put        |           |           | 1,403.92930  | 1,484.980         | 17.36      | 0.00          | 0                | 0             |

| Contract Details                |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value         | Contracts Traded | Open Interest    |
|---------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|-----------------------|------------------|------------------|
| \$ / R                          | On | 15/09/2016 | Foreign Exchange Option | 13.29  | Call       |           |           | 921.11850    | 880.640           | 17.32      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 15/09/2016 | Foreign Exchange Option | 13.29  | Put        |           |           | 1,389.01850  | 1,469.740         | 17.32      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 15/09/2016 | Foreign Exchange Option | 13.30  | Call       |           |           | 918.56760    | 878.251           | 17.34      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 15/09/2016 | Foreign Exchange Option | 13.30  | Put        |           |           | 1,396.46760  | 1,477.351         | 17.34      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 19/09/2016 | Foreign Exchange Option | 13.29  | Call       |           |           | 928.34970    | 887.665           | 17.31      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 19/09/2016 | Foreign Exchange Option | 13.29  | Put        |           |           | 1,387.74970  | 1,468.365         | 17.31      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 19/09/2016 | Foreign Exchange Option | 13.30  | Call       |           |           | 925.78580    | 885.263           | 17.33      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 19/09/2016 | Foreign Exchange Option | 13.30  | Put        |           |           | 1,395.18580  | 1,475.963         | 17.33      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 19/09/2016 | Foreign Exchange Option | 13.31  | Call       |           |           | 923.23440    | 882.879           | 17.35      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 19/09/2016 | Foreign Exchange Option | 13.31  | Put        |           |           | 1,402.63440  | 1,483.579         | 17.35      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 14/12/2016 | Foreign Exchange Option | 12.64  | Call       |           |           | 1,279.89460  | 1,227.381         | 15.67      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 14/12/2016 | Foreign Exchange Option | 12.64  | Put        |           |           | 907.49460    | 976.581           | 15.67      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 14/12/2016 | Foreign Exchange Option | 12.65  | Call       |           |           | 1,276.55320  | 1,224.201         | 15.70      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 14/12/2016 | Foreign Exchange Option | 12.65  | Put        |           |           | 914.15320    | 983.401           | 15.70      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 14/12/2016 | Foreign Exchange Option | 12.66  | Call       |           |           | 1,273.22290  | 1,221.038         | 15.72      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 14/12/2016 | Foreign Exchange Option | 12.66  | Put        |           |           | 920.82290    | 990.238           | 15.72      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 19/12/2016 | Foreign Exchange Option | 13.29  | Call       |           |           | 1,092.62700  | 1,046.069         | 17.08      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 19/12/2016 | Foreign Exchange Option | 13.29  | Put        |           |           | 1,359.62700  | 1,434.769         | 17.08      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 19/12/2016 | Foreign Exchange Option | 13.30  | Call       |           |           | 1,089.81280  | 1,043.412         | 17.09      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 19/12/2016 | Foreign Exchange Option | 13.30  | Put        |           |           | 1,366.81280  | 1,442.112         | 17.09      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 19/12/2016 | Foreign Exchange Option | 13.31  | Call       |           |           | 1,087.01140  | 1,040.774         | 17.11      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 19/12/2016 | Foreign Exchange Option | 13.31  | Put        |           |           | 1,374.01140  | 1,449.474         | 17.11      | 0.00                  | 0                | 0                |
| <b>Total \$ / R Option</b>      |    |            |                         |        |            |           |           |              |                   |            | <b>2,113,511.00</b>   | <b>20,000</b>    | <b>1,490,852</b> |
| <b>Total \$ / R</b>             |    |            |                         |        |            |           |           |              |                   |            | <b>165,223,685.00</b> | <b>33,986</b>    | <b>2,787,903</b> |
| \$ / R MAXI                     | On | 16/03/2015 | Foreign Exchange Future |        |            | 11.61870  |           | 11.72650     |                   |            | 406,654.50            | 35               | 1,588            |
| \$ / R MAXI                     | On | 12/06/2015 | Foreign Exchange Future |        |            | 11.78200  |           | 11.89380     |                   |            | 483,062.00            | 41               | 194              |
| \$ / R MAXI                     | On | 14/09/2015 | Foreign Exchange Future |        |            | 11.95820  |           | 12.07430     |                   |            | 0.00                  | 0                | 50               |
| \$ / R MAXI                     | On | 11/12/2015 | Foreign Exchange Future |        |            | 12.12310  |           | 12.24170     |                   |            | 0.00                  | 0                | 0                |
| <b>Total \$ / R MAXI Future</b> |    |            |                         |        |            |           |           |              |                   |            | <b>889,716.50</b>     | <b>76</b>        | <b>1,832</b>     |
| \$ / R MAXI                     | On | 16/03/2015 | Foreign Exchange Option | 11.28  | Put        |           |           | 5,920.07450  | 8,475.333         | 12.10      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 16/03/2015 | Foreign Exchange Option | 11.09  | Put        |           |           | 2,802.75200  | 3,978.506         | 11.70      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 16/03/2015 | Foreign Exchange Option | 11.10  | Call       |           |           | 65,544.63780 | 56,028.541        | 11.72      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 16/03/2015 | Foreign Exchange Option | 11.10  | Put        |           |           | 2,894.63780  | 4,158.541         | 11.72      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 16/03/2015 | Foreign Exchange Option | 11.11  | Call       |           |           | 64,639.30470 | 55,214.410        | 11.74      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 16/03/2015 | Foreign Exchange Option | 11.11  | Put        |           |           | 2,989.30470  | 4,344.410         | 11.74      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 16/03/2015 | Foreign Exchange Option | 11.28  | Call       |           |           | 50,570.07450 | 42,345.333        | 12.10      | 0.00                  | 0                | 420              |
| \$ / R MAXI                     | On | 16/03/2015 | Foreign Exchange Option | 11.09  | Call       |           |           | 66,452.75200 | 56,848.506        | 11.70      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 12/06/2015 | Foreign Exchange Option | 11.30  | Put        |           |           | 12,916.43870 | 16,205.970        | 12.25      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 12/06/2015 | Foreign Exchange Option | 11.31  | Call       |           |           | 71,618.83490 | 63,785.552        | 12.28      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 12/06/2015 | Foreign Exchange Option | 11.31  | Put        |           |           | 13,238.83490 | 16,585.552        | 12.28      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 12/06/2015 | Foreign Exchange Option | 11.29  | Call       |           |           | 73,052.88900 | 65,031.220        | 12.23      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 12/06/2015 | Foreign Exchange Option | 11.29  | Put        |           |           | 12,672.88900 | 15,831.219        | 12.23      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 12/06/2015 | Foreign Exchange Option | 11.30  | Call       |           |           | 72,296.43870 | 64,405.970        | 12.25      | 0.00                  | 0                | 0                |

| Contract Details                |               |                         |       | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value        | Contracts Traded | Open Interest |
|---------------------------------|---------------|-------------------------|-------|--------|------------|-----------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| \$ / R MAXI On                  | 14/09/2015    | Foreign Exchange Option | 11.70 | Call   |            |           |           | 71,177.74320 | 65,008.001        | 13.46      | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 14/09/2015    | Foreign Exchange Option | 11.70 | Put    |            |           |           | 33,747.74320 | 39,188.001        | 13.46      | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 14/09/2015    | Foreign Exchange Option | 11.71 | Call   |            |           |           | 70,693.87830 | 64,567.365        | 13.49      | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 14/09/2015    | Foreign Exchange Option | 11.71 | Put    |            |           |           | 34,263.87830 | 39,747.365        | 13.49      | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 14/09/2015    | Foreign Exchange Option | 11.69 | Call   |            |           |           | 71,665.37490 | 65,452.232        | 13.43      | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 14/09/2015    | Foreign Exchange Option | 11.69 | Put    |            |           |           | 33,235.37490 | 38,632.232        | 13.43      | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 11/12/2015    | Foreign Exchange Option | 11.85 | Call   |            |           |           | 82,671.35760 | 77,211.795        | 13.91      | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 11/12/2015    | Foreign Exchange Option | 11.85 | Put    |            |           |           | 43,501.35760 | 49,901.795        | 13.91      | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 11/12/2015    | Foreign Exchange Option | 11.86 | Call   |            |           |           | 82,236.54110 | 76,813.610        | 13.94      | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 11/12/2015    | Foreign Exchange Option | 11.86 | Put    |            |           |           | 44,066.54110 | 50,503.610        | 13.94      | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 11/12/2015    | Foreign Exchange Option | 11.84 | Call   |            |           |           | 83,109.38360 | 77,613.429        | 13.88      | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 11/12/2015    | Foreign Exchange Option | 11.84 | Put    |            |           |           | 42,939.38360 | 49,303.429        | 13.88      | 0.00                 | 0                | 0             |
| <b>Total \$ / R MAXI Option</b> |               |                         |       |        |            |           |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>420</b>    |
| <b>Total \$ / R MAXI</b>        |               |                         |       |        |            |           |           |              |                   |            | <b>889,716.50</b>    | <b>76</b>        | <b>2,252</b>  |
| £ / R                           | On 23/01/2015 | Foreign Exchange Future |       |        | 17.41990   |           |           | 17.65760     |                   |            | 0.00                 | 0                | 0             |
| £ / R                           | On 16/03/2015 | Foreign Exchange Future |       |        | 17.55270   |           |           | 17.79660     |                   |            | 40,599,395.10        | 2,313            | 33,832        |
| £ / R                           | On 12/06/2015 | Foreign Exchange Future |       |        | 17.78800   |           |           | 18.03830     |                   |            | 18,606,248.00        | 1,046            | 6,381         |
| £ / R                           | On 14/09/2015 | Foreign Exchange Future |       |        | 18.04560   |           |           | 18.30170     |                   |            | 0.00                 | 0                | 1,020         |
| £ / R                           | On 11/12/2015 | Foreign Exchange Future |       |        | 18.29170   |           |           | 18.55050     |                   |            | 0.00                 | 0                | 0             |
| <b>Total £ / R Future</b>       |               |                         |       |        |            |           |           |              |                   |            | <b>59,205,643.10</b> | <b>3,359</b>     | <b>41,233</b> |
| £ / R                           | On 23/01/2015 | Foreign Exchange Option | 18.22 | Call   |            |           |           | 7.90670      | 1.486             | 26.92      | 0.00                 | 0                | 0             |
| £ / R                           | On 23/01/2015 | Foreign Exchange Option | 19.09 | Call   |            |           |           | 0.11180      | 0.032             | 35.68      | 0.00                 | 0                | 0             |
| £ / R                           | On 23/01/2015 | Foreign Exchange Option | 19.09 | Put    |            |           |           | 1,432.51180  | 1,670.132         | 35.68      | 0.00                 | 0                | 0             |
| £ / R                           | On 23/01/2015 | Foreign Exchange Option | 19.10 | Call   |            |           |           | 0.10620      | 0.031             | 35.78      | 0.00                 | 0                | 0             |
| £ / R                           | On 23/01/2015 | Foreign Exchange Option | 19.10 | Put    |            |           |           | 1,442.50620  | 1,680.131         | 35.78      | 0.00                 | 0                | 0             |
| £ / R                           | On 23/01/2015 | Foreign Exchange Option | 19.11 | Call   |            |           |           | 0.10080      | 0.030             | 35.88      | 0.00                 | 0                | 0             |
| £ / R                           | On 23/01/2015 | Foreign Exchange Option | 21.04 | Call   |            |           |           | 0.01550      | 0.001             | 58.65      | 0.00                 | 0                | 9,605         |
| £ / R                           | On 23/01/2015 | Foreign Exchange Option | 21.04 | Put    |            |           |           | 3,382.41550  | 3,620.101         | 58.65      | 0.00                 | 0                | 0             |
| £ / R                           | On 23/01/2015 | Foreign Exchange Option | 21.70 | Call   |            |           |           | 0.00000      | 0.000             | 40.12      | 0.00                 | 0                | 4,700         |
| £ / R                           | On 23/01/2015 | Foreign Exchange Option | 21.70 | Put    |            |           |           | 4,042.40000  | 4,280.100         | 40.12      | 0.00                 | 0                | 0             |
| £ / R                           | On 23/01/2015 | Foreign Exchange Option | 21.72 | Call   |            |           |           | 0.00000      | 0.000             | 39.55      | 0.00                 | 0                | 2,416         |
| £ / R                           | On 23/01/2015 | Foreign Exchange Option | 18.63 | Put    |            |           |           | 973.65430    | 1,210.309         | 31.06      | 0.00                 | 0                | 2,416         |
| £ / R                           | On 23/01/2015 | Foreign Exchange Option | 18.22 | Put    |            |           |           | 570.30670    | 801.586           | 26.92      | 0.00                 | 0                | 9,605         |
| £ / R                           | On 23/01/2015 | Foreign Exchange Option | 18.50 | Call   |            |           |           | 2.34610      | 0.379             | 29.76      | 0.00                 | 0                | 0             |
| £ / R                           | On 23/01/2015 | Foreign Exchange Option | 18.50 | Put    |            |           |           | 844.74610    | 1,080.479         | 29.76      | 0.00                 | 0                | 4,700         |
| £ / R                           | On 23/01/2015 | Foreign Exchange Option | 18.63 | Call   |            |           |           | 1.25430      | 0.209             | 31.06      | 0.00                 | 0                | 0             |
| £ / R                           | On 23/01/2015 | Foreign Exchange Option | 21.72 | Put    |            |           |           | 4,062.40000  | 4,300.100         | 39.55      | 0.00                 | 0                | 0             |
| £ / R                           | On 23/01/2015 | Foreign Exchange Option | 19.11 | Put    |            |           |           | 1,452.50080  | 1,690.130         | 35.88      | 0.00                 | 0                | 0             |
| £ / R                           | On 16/03/2015 | Foreign Exchange Option | 19.25 | Call   |            |           |           | 38.72570     | 24.083            | 14.93      | 0.00                 | 0                | 5,000         |
| £ / R                           | On 16/03/2015 | Foreign Exchange Option | 19.29 | Put    |            |           |           | 1,529.49150  | 1,759.574         | 14.95      | 0.00                 | 0                | 0             |
| £ / R                           | On 16/03/2015 | Foreign Exchange Option | 16.72 | Call   |            |           |           | 1,114.19530  | 888.706           | 11.77      | 0.00                 | 0                | 0             |
| £ / R                           | On 16/03/2015 | Foreign Exchange Option | 16.72 | Put    |            |           |           | 37.59530     | 56.006            | 11.77      | 0.00                 | 0                | 25,000        |
| £ / R                           | On 16/03/2015 | Foreign Exchange Option | 19.64 | Put    |            |           |           | 1,863.16240  | 2,102.344         | 15.96      | 0.00                 | 0                | 0             |

| Contract Details          |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value        | Contracts Traded | Open Interest  |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|----------------------|------------------|----------------|
| £ / R                     | On | 16/03/2015 | Foreign Exchange Option | 17.00  | Call       |           |           | 862.31640    | 670.157           | 12.11      | 0.00                 | 0                | 0              |
| £ / R                     | On | 16/03/2015 | Foreign Exchange Option | 17.00  | Put        |           |           | 65.71640     | 117.457           | 12.11      | 0.00                 | 0                | 5,592          |
| £ / R                     | On | 16/03/2015 | Foreign Exchange Option | 19.00  | Call       |           |           | 59.65280     | 38.773            | 14.80      | 0.00                 | 0                | 570            |
| £ / R                     | On | 16/03/2015 | Foreign Exchange Option | 19.00  | Put        |           |           | 1,263.05280  | 1,486.073         | 14.80      | 0.00                 | 0                | 0              |
| £ / R                     | On | 16/03/2015 | Foreign Exchange Option | 19.29  | Call       |           |           | 36.09150     | 22.274            | 14.95      | 0.00                 | 0                | 0              |
| £ / R                     | On | 16/03/2015 | Foreign Exchange Option | 19.25  | Put        |           |           | 1,492.12570  | 1,721.383         | 14.93      | 0.00                 | 0                | 0              |
| £ / R                     | On | 16/03/2015 | Foreign Exchange Option | 19.30  | Call       |           |           | 35.45930     | 21.846            | 14.95      | 0.00                 | 0                | 0              |
| £ / R                     | On | 16/03/2015 | Foreign Exchange Option | 19.30  | Put        |           |           | 1,538.85930  | 1,769.146         | 14.95      | 0.00                 | 0                | 0              |
| £ / R                     | On | 16/03/2015 | Foreign Exchange Option | 19.31  | Call       |           |           | 34.83740     | 21.595            | 14.98      | 0.00                 | 0                | 0              |
| £ / R                     | On | 16/03/2015 | Foreign Exchange Option | 19.31  | Put        |           |           | 1,548.23740  | 1,778.895         | 14.98      | 0.00                 | 0                | 0              |
| £ / R                     | On | 16/03/2015 | Foreign Exchange Option | 19.64  | Call       |           |           | 19.76240     | 15.044            | 15.96      | 0.00                 | 0                | 21,000         |
| £ / R                     | On | 12/06/2015 | Foreign Exchange Option | 18.85  | Put        |           |           | 1,170.70550  | 1,363.414         | 15.58      | 0.00                 | 0                | 0              |
| £ / R                     | On | 12/06/2015 | Foreign Exchange Option | 18.86  | Call       |           |           | 356.75860    | 299.509           | 15.59      | 0.00                 | 0                | 0              |
| £ / R                     | On | 12/06/2015 | Foreign Exchange Option | 18.86  | Put        |           |           | 1,178.45860  | 1,371.509         | 15.59      | 0.00                 | 0                | 0              |
| £ / R                     | On | 12/06/2015 | Foreign Exchange Option | 18.84  | Call       |           |           | 361.26460    | 303.336           | 15.56      | 0.00                 | 0                | 0              |
| £ / R                     | On | 12/06/2015 | Foreign Exchange Option | 18.84  | Put        |           |           | 1,162.96460  | 1,355.336         | 15.56      | 0.00                 | 0                | 0              |
| £ / R                     | On | 12/06/2015 | Foreign Exchange Option | 18.85  | Call       |           |           | 359.00550    | 301.414           | 15.58      | 0.00                 | 0                | 0              |
| £ / R                     | On | 14/09/2015 | Foreign Exchange Option | 10.98  | Call       |           |           | 7,322.41350  | 7,066.497         | 20.61      | 0.00                 | 0                | 0              |
| £ / R                     | On | 14/09/2015 | Foreign Exchange Option | 10.98  | Put        |           |           | 0.71350      | 0.897             | 20.61      | 0.00                 | 0                | 0              |
| £ / R                     | On | 14/09/2015 | Foreign Exchange Option | 18.94  | Call       |           |           | 637.27510    | 562.783           | 15.91      | 0.00                 | 0                | 0              |
| £ / R                     | On | 14/09/2015 | Foreign Exchange Option | 18.94  | Put        |           |           | 1,275.57510  | 1,457.183         | 15.91      | 0.00                 | 0                | 0              |
| £ / R                     | On | 14/09/2015 | Foreign Exchange Option | 18.95  | Call       |           |           | 634.60690    | 560.472           | 15.93      | 0.00                 | 0                | 0              |
| £ / R                     | On | 14/09/2015 | Foreign Exchange Option | 18.95  | Put        |           |           | 1,282.90690  | 1,464.872         | 15.93      | 0.00                 | 0                | 0              |
| £ / R                     | On | 14/09/2015 | Foreign Exchange Option | 18.96  | Call       |           |           | 631.94720    | 558.179           | 15.95      | 0.00                 | 0                | 0              |
| £ / R                     | On | 14/09/2015 | Foreign Exchange Option | 18.96  | Put        |           |           | 1,290.24720  | 1,472.579         | 15.95      | 0.00                 | 0                | 0              |
| £ / R                     | On | 11/12/2015 | Foreign Exchange Option | 18.50  | Put        |           |           | 1,001.23160  | 1,149.428         | 15.08      | 0.00                 | 0                | 0              |
| £ / R                     | On | 11/12/2015 | Foreign Exchange Option | 18.51  | Call       |           |           | 1,048.03760  | 937.869           | 15.10      | 0.00                 | 0                | 0              |
| £ / R                     | On | 11/12/2015 | Foreign Exchange Option | 18.51  | Put        |           |           | 1,007.53760  | 1,156.169         | 15.10      | 0.00                 | 0                | 0              |
| £ / R                     | On | 11/12/2015 | Foreign Exchange Option | 18.49  | Call       |           |           | 1,055.44180  | 944.402           | 15.07      | 0.00                 | 0                | 0              |
| £ / R                     | On | 11/12/2015 | Foreign Exchange Option | 18.49  | Put        |           |           | 994.94180    | 1,142.702         | 15.07      | 0.00                 | 0                | 0              |
| £ / R                     | On | 11/12/2015 | Foreign Exchange Option | 18.50  | Call       |           |           | 1,051.73160  | 941.128           | 15.08      | 0.00                 | 0                | 0              |
| <b>Total £ / R Option</b> |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>90,604</b>  |
| <b>Total £ / R</b>        |    |            |                         |        |            |           |           |              |                   |            | <b>59,205,643.10</b> | <b>3,359</b>     | <b>131,837</b> |
| ¥ / R                     | On | 16/03/2015 | Foreign Exchange Future |        |            | 0.09901   |           | 0.09910      |                   |            | 0.00                 | 0                | 3,831          |
| ¥ / R                     | On | 12/06/2015 | Foreign Exchange Future |        |            | 0.10053   |           | 0.10065      |                   |            | 0.00                 | 0                | 13,998         |
| ¥ / R                     | On | 14/09/2015 | Foreign Exchange Future |        |            | 0.10218   |           | 0.10234      |                   |            | 0.00                 | 0                | 0              |
| <b>Total ¥ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>17,829</b>  |
| ¥ / R                     | On | 16/03/2015 | Foreign Exchange Option | 0.09   | Call       |           |           | 919.22260    | 908.926           | 14.01      | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 16/03/2015 | Foreign Exchange Option | 0.09   | Put        |           |           | 8.82260      | 7.825             | 14.01      | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 16/03/2015 | Foreign Exchange Option | 0.10   | Call       |           |           | 203.98630    | 196.876           | 15.93      | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 16/03/2015 | Foreign Exchange Option | 0.10   | Put        |           |           | 293.58630    | 295.776           | 15.93      | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 16/03/2015 | Foreign Exchange Option | 0.11   | Call       |           |           | 32.76990     | 31.481            | 19.99      | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 16/03/2015 | Foreign Exchange Option | 0.11   | Put        |           |           | 1,122.36990  | 1,130.381         | 19.99      | 0.00                 | 0                | 0              |

| Contract Details          |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value        | Contracts Traded | Open Interest  |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|----------------------|------------------|----------------|
| ¥ / R                     | On | 12/06/2015 | Foreign Exchange Option | 0.09   | Call       |           |           | 1,105.14810  | 1,093.794         | 14.06      | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 12/06/2015 | Foreign Exchange Option | 0.09   | Put        |           |           | 40.14810     | 41.194            | 14.06      | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 12/06/2015 | Foreign Exchange Option | 0.10   | Call       |           |           | 409.32120    | 405.785           | 15.19      | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 12/06/2015 | Foreign Exchange Option | 0.10   | Put        |           |           | 344.32120    | 353.185           | 15.19      | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 12/06/2015 | Foreign Exchange Option | 0.11   | Call       |           |           | 152.40270    | 152.525           | 18.59      | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 12/06/2015 | Foreign Exchange Option | 0.11   | Put        |           |           | 1,087.40270  | 1,099.925         | 18.59      | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 14/09/2015 | Foreign Exchange Option | 0.09   | Call       |           |           | 1,320.75700  | 1,305.456         | 15.00      | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 14/09/2015 | Foreign Exchange Option | 0.09   | Put        |           |           | 86.45700     | 87.056            | 15.00      | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 14/09/2015 | Foreign Exchange Option | 0.10   | Call       |           |           | 638.06360    | 629.122           | 15.82      | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 14/09/2015 | Foreign Exchange Option | 0.10   | Put        |           |           | 403.76360    | 410.722           | 15.82      | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 14/09/2015 | Foreign Exchange Option | 0.11   | Call       |           |           | 322.52920    | 319.353           | 18.69      | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 14/09/2015 | Foreign Exchange Option | 0.11   | Put        |           |           | 1,088.22920  | 1,100.953         | 18.69      | 0.00                 | 0                | 0              |
| <b>Total ¥ / R Option</b> |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>       |
| <b>Total ¥ / R</b>        |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>17,829</b>  |
| € / R                     | On | 21/01/2015 | Foreign Exchange Future |        |            | 13.40960  |           | 13.47770     |                   |            | 0.00                 | 0                | 0              |
| € / R                     | On | 23/01/2015 | Foreign Exchange Future |        |            | 13.41240  |           | 13.47770     |                   |            | 0.00                 | 0                | 0              |
| € / R                     | On | 23/02/2015 | Foreign Exchange Future |        |            | 13.47880  |           | 13.54790     |                   |            | 0.00                 | 0                | 0              |
| € / R                     | On | 16/03/2015 | Foreign Exchange Future |        |            | 13.52590  |           | 13.59610     |                   |            | 41,267,520.90        | 3,051            | 92,818         |
| € / R                     | On | 01/06/2015 | Foreign Exchange Future |        |            | 13.70470  |           | 13.77840     |                   |            | 0.00                 | 0                | 0              |
| € / R                     | On | 12/06/2015 | Foreign Exchange Future |        |            | 13.73050  |           | 13.80480     |                   |            | 4,929,249.50         | 359              | 19,972         |
| € / R                     | On | 14/09/2015 | Foreign Exchange Future |        |            | 13.95760  |           | 14.03620     |                   |            | 0.00                 | 0                | 6,707          |
| € / R                     | On | 11/12/2015 | Foreign Exchange Future |        |            | 14.17650  |           | 14.25710     |                   |            | 0.00                 | 0                | 0              |
| <b>Total € / R Future</b> |    |            |                         |        |            |           |           |              |                   |            | <b>46,196,770.40</b> | <b>3,410</b>     | <b>119,497</b> |
| € / R                     | On | 21/01/2015 | Foreign Exchange Option | 13.90  | Call       |           |           | 0.53700      | 0.000             | 28.89      | 0.00                 | 0                | 0              |
| € / R                     | On | 21/01/2015 | Foreign Exchange Option | 13.90  | Put        |           |           | 422.83700    | 490.400           | 28.89      | 0.00                 | 0                | 0              |
| € / R                     | On | 23/01/2015 | Foreign Exchange Option | 13.57  | Call       |           |           | 44.86270     | 37.583            | 24.25      | 0.00                 | 0                | 5,000          |
| € / R                     | On | 23/01/2015 | Foreign Exchange Option | 13.57  | Put        |           |           | 137.16270    | 195.183           | 24.25      | 0.00                 | 0                | 0              |
| € / R                     | On | 23/02/2015 | Foreign Exchange Option | 13.99  | Call       |           |           | 87.41320     | 76.928            | 15.49      | 0.00                 | 0                | 0              |
| € / R                     | On | 23/02/2015 | Foreign Exchange Option | 13.99  | Put        |           |           | 529.51320    | 588.128           | 15.49      | 0.00                 | 0                | 0              |
| € / R                     | On | 23/02/2015 | Foreign Exchange Option | 14.00  | Call       |           |           | 85.65230     | 75.395            | 15.53      | 0.00                 | 0                | 0              |
| € / R                     | On | 23/02/2015 | Foreign Exchange Option | 14.00  | Put        |           |           | 537.75230    | 596.595           | 15.53      | 0.00                 | 0                | 0              |
| € / R                     | On | 23/02/2015 | Foreign Exchange Option | 14.01  | Call       |           |           | 83.92800     | 73.894            | 15.57      | 0.00                 | 0                | 0              |
| € / R                     | On | 23/02/2015 | Foreign Exchange Option | 14.01  | Put        |           |           | 546.02800    | 605.094           | 15.57      | 0.00                 | 0                | 0              |
| € / R                     | On | 23/02/2015 | Foreign Exchange Option | 14.41  | Call       |           |           | 38.81540     | 35.322            | 17.46      | 0.00                 | 0                | 2,000          |
| € / R                     | On | 23/02/2015 | Foreign Exchange Option | 14.41  | Put        |           |           | 900.91540    | 966.522           | 17.46      | 0.00                 | 0                | 2,000          |
| € / R                     | On | 16/03/2015 | Foreign Exchange Option | 15.36  | Put        |           |           | 1,789.82700  | 1,859.348         | 20.44      | 0.00                 | 0                | 0              |
| € / R                     | On | 16/03/2015 | Foreign Exchange Option | 13.00  | Put        |           |           | 0.00000      | 74.420            | 12.58      | 744,204.00           | 10,000           | 10,000         |
| € / R                     | On | 16/03/2015 | Foreign Exchange Option | 13.40  | Call       |           |           | 376.71010    | 338.944           | 13.14      | 0.00                 | 0                | 0              |
| € / R                     | On | 16/03/2015 | Foreign Exchange Option | 13.40  | Put        |           |           | 180.61010    | 213.044           | 13.14      | 0.00                 | 0                | 35,000         |
| € / R                     | On | 16/03/2015 | Foreign Exchange Option | 13.80  | Call       |           |           | 200.19620    | 182.573           | 14.31      | 0.00                 | 0                | 0              |
| € / R                     | On | 16/03/2015 | Foreign Exchange Option | 14.02  | Put        |           |           | 567.20680    | 626.023           | 15.15      | 0.00                 | 0                | 8,500          |
| € / R                     | On | 16/03/2015 | Foreign Exchange Option | 14.25  | Call       |           |           | 101.74330    | 94.880            | 16.03      | 0.00                 | 0                | 0              |
| € / R                     | On | 16/03/2015 | Foreign Exchange Option | 14.25  | Put        |           |           | 755.64330    | 818.980           | 16.03      | 0.00                 | 0                | 20,000         |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| € / R            | On | 16/03/2015 | Foreign Exchange Option | 14.95  | Call       |           |           | 41.74670     | 40.292            | 18.95      | 0.00          | 0                | 0             |
| € / R            | On | 16/03/2015 | Foreign Exchange Option | 13.00  | Call       |           |           | 0.00000      | 600.320           | 12.58      | 0.00          | 0                | 0             |
| € / R            | On | 16/03/2015 | Foreign Exchange Option | 14.96  | Put        |           |           | 1,405.13930  | 1,473.910         | 18.99      | 0.00          | 0                | 0             |
| € / R            | On | 16/03/2015 | Foreign Exchange Option | 14.00  | Call       |           |           | 147.70110    | 135.834           | 15.07      | 0.00          | 0                | 0             |
| € / R            | On | 16/03/2015 | Foreign Exchange Option | 14.00  | Put        |           |           | 551.60110    | 609.934           | 15.07      | 0.00          | 0                | 12,800        |
| € / R            | On | 16/03/2015 | Foreign Exchange Option | 15.05  | Call       |           |           | 36.97640     | 35.774            | 19.31      | 0.00          | 0                | 14,500        |
| € / R            | On | 16/03/2015 | Foreign Exchange Option | 13.80  | Put        |           |           | 404.09620    | 456.673           | 14.31      | 0.00          | 0                | 15,000        |
| € / R            | On | 16/03/2015 | Foreign Exchange Option | 14.02  | Call       |           |           | 143.30680    | 131.924           | 15.15      | 0.00          | 0                | 0             |
| € / R            | On | 16/03/2015 | Foreign Exchange Option | 15.25  | Put        |           |           | 1,683.19910  | 1,752.572         | 20.04      | 0.00          | 0                | 0             |
| € / R            | On | 16/03/2015 | Foreign Exchange Option | 14.94  | Call       |           |           | 42.22290     | 40.781            | 18.92      | 0.00          | 0                | 0             |
| € / R            | On | 16/03/2015 | Foreign Exchange Option | 14.94  | Put        |           |           | 1,386.12290  | 1,454.881         | 18.92      | 0.00          | 0                | 0             |
| € / R            | On | 16/03/2015 | Foreign Exchange Option | 15.31  | Call       |           |           | 27.39490     | 26.653            | 20.26      | 0.00          | 0                | 8,500         |
| € / R            | On | 16/03/2015 | Foreign Exchange Option | 14.95  | Put        |           |           | 1,395.64670  | 1,464.392         | 18.95      | 0.00          | 0                | 0             |
| € / R            | On | 16/03/2015 | Foreign Exchange Option | 14.96  | Call       |           |           | 41.23930     | 39.811            | 18.99      | 0.00          | 0                | 0             |
| € / R            | On | 16/03/2015 | Foreign Exchange Option | 15.32  | Put        |           |           | 1,750.99290  | 1,820.464         | 20.29      | 0.00          | 0                | 0             |
| € / R            | On | 16/03/2015 | Foreign Exchange Option | 15.00  | Call       |           |           | 39.27370     | 37.951            | 19.13      | 0.00          | 0                | 713           |
| € / R            | On | 16/03/2015 | Foreign Exchange Option | 15.00  | Put        |           |           | 1,443.17370  | 1,512.051         | 19.13      | 0.00          | 0                | 0             |
| € / R            | On | 16/03/2015 | Foreign Exchange Option | 15.36  | Call       |           |           | 25.92700     | 25.248            | 20.44      | 0.00          | 0                | 32,000        |
| € / R            | On | 16/03/2015 | Foreign Exchange Option | 15.05  | Put        |           |           | 1,490.87640  | 1,559.875         | 19.31      | 0.00          | 0                | 0             |
| € / R            | On | 16/03/2015 | Foreign Exchange Option | 15.25  | Call       |           |           | 29.29910     | 28.472            | 20.04      | 0.00          | 0                | 7,000         |
| € / R            | On | 16/03/2015 | Foreign Exchange Option | 15.50  | Call       |           |           | 22.32130     | 21.789            | 20.94      | 0.00          | 0                | 7,100         |
| € / R            | On | 16/03/2015 | Foreign Exchange Option | 15.50  | Put        |           |           | 1,926.22130  | 1,995.889         | 20.94      | 0.00          | 0                | 0             |
| € / R            | On | 16/03/2015 | Foreign Exchange Option | 15.28  | Call       |           |           | 28.32700     | 27.543            | 20.15      | 0.00          | 0                | 5,700         |
| € / R            | On | 16/03/2015 | Foreign Exchange Option | 15.28  | Put        |           |           | 1,712.22700  | 1,781.643         | 20.15      | 0.00          | 0                | 0             |
| € / R            | On | 16/03/2015 | Foreign Exchange Option | 15.31  | Put        |           |           | 1,741.29490  | 1,810.753         | 20.26      | 0.00          | 0                | 0             |
| € / R            | On | 16/03/2015 | Foreign Exchange Option | 15.32  | Call       |           |           | 27.09290     | 26.364            | 20.29      | 0.00          | 0                | 20,000        |
| € / R            | On | 01/06/2015 | Foreign Exchange Option | 14.31  | Call       |           |           | 279.52400    | 265.952           | 15.32      | 0.00          | 0                | 0             |
| € / R            | On | 01/06/2015 | Foreign Exchange Option | 14.31  | Put        |           |           | 811.12400    | 871.252           | 15.32      | 0.00          | 0                | 0             |
| € / R            | On | 01/06/2015 | Foreign Exchange Option | 14.41  | Call       |           |           | 257.95280    | 245.867           | 15.63      | 0.00          | 0                | 2,000         |
| € / R            | On | 01/06/2015 | Foreign Exchange Option | 14.41  | Put        |           |           | 889.55280    | 951.167           | 15.63      | 0.00          | 0                | 0             |
| € / R            | On | 01/06/2015 | Foreign Exchange Option | 14.29  | Call       |           |           | 284.10410    | 270.213           | 15.26      | 0.00          | 0                | 0             |
| € / R            | On | 01/06/2015 | Foreign Exchange Option | 14.29  | Put        |           |           | 795.70410    | 855.513           | 15.26      | 0.00          | 0                | 0             |
| € / R            | On | 01/06/2015 | Foreign Exchange Option | 14.30  | Call       |           |           | 281.80260    | 268.073           | 15.29      | 0.00          | 0                | 0             |
| € / R            | On | 01/06/2015 | Foreign Exchange Option | 14.30  | Put        |           |           | 803.40260    | 863.373           | 15.29      | 0.00          | 0                | 0             |
| € / R            | On | 12/06/2015 | Foreign Exchange Option | 15.40  | Call       |           |           | 145.76140    | 140.702           | 18.48      | 0.00          | 0                | 0             |
| € / R            | On | 12/06/2015 | Foreign Exchange Option | 15.40  | Put        |           |           | 1,740.96140  | 1,810.202         | 18.48      | 0.00          | 0                | 0             |
| € / R            | On | 12/06/2015 | Foreign Exchange Option | 13.40  | Call       |           |           | 658.17130    | 618.095           | 12.83      | 0.00          | 0                | 0             |
| € / R            | On | 12/06/2015 | Foreign Exchange Option | 13.40  | Put        |           |           | 253.37130    | 287.595           | 12.83      | 0.00          | 0                | 7,300         |
| € / R            | On | 12/06/2015 | Foreign Exchange Option | 15.41  | Call       |           |           | 144.86720    | 139.854           | 18.51      | 0.00          | 0                | 0             |
| € / R            | On | 12/06/2015 | Foreign Exchange Option | 15.41  | Put        |           |           | 1,750.06720  | 1,819.354         | 18.51      | 0.00          | 0                | 0             |
| € / R            | On | 12/06/2015 | Foreign Exchange Option | 15.35  | Call       |           |           | 150.35010    | 145.053           | 18.34      | 0.00          | 0                | 7,300         |
| € / R            | On | 12/06/2015 | Foreign Exchange Option | 15.35  | Put        |           |           | 1,695.55010  | 1,764.553         | 18.34      | 0.00          | 0                | 0             |
| € / R            | On | 12/06/2015 | Foreign Exchange Option | 15.39  | Call       |           |           | 146.66130    | 141.558           | 18.45      | 0.00          | 0                | 0             |
| € / R            | On | 12/06/2015 | Foreign Exchange Option | 15.39  | Put        |           |           | 1,731.86130  | 1,801.058         | 18.45      | 0.00          | 0                | 0             |
| € / R            | On | 14/09/2015 | Foreign Exchange Option | 15.26  | Put        |           |           | 1,560.86870  | 1,628.654         | 17.47      | 0.00          | 0                | 0             |
| € / R            | On | 14/09/2015 | Foreign Exchange Option | 15.24  | Call       |           |           | 340.06830    | 329.100           | 17.42      | 0.00          | 0                | 0             |
| € / R            | On | 14/09/2015 | Foreign Exchange Option | 15.24  | Put        |           |           | 1,543.86830  | 1,611.500         | 17.42      | 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 | 14/09/2015 | Foreign Exchange Option | 15.25  | Call       |           |           | 338.56520    | 327.670           | 17.45      | 0.00                 | 0                | 0              |
| € / R                        | On | 14/09/2015 | Foreign Exchange Option | 15.25  | Put        |           |           | 1,552.36520  | 1,620.070         | 17.45      | 0.00                 | 0                | 0              |
| € / R                        | On | 14/09/2015 | Foreign Exchange Option | 15.26  | Call       |           |           | 337.06870    | 326.254           | 17.47      | 0.00                 | 0                | 0              |
| € / R                        | On | 11/12/2015 | Foreign Exchange Option | 13.90  | Put        |           |           | 545.38940    | 592.130           | 13.69      | 0.00                 | 0                | 6,076          |
| € / R                        | On | 11/12/2015 | Foreign Exchange Option | 14.99  | Call       |           |           | 565.66160    | 547.230           | 16.36      | 0.00                 | 0                | 0              |
| € / R                        | On | 11/12/2015 | Foreign Exchange Option | 14.99  | Put        |           |           | 1,298.56160  | 1,360.730         | 16.36      | 0.00                 | 0                | 0              |
| € / R                        | On | 11/12/2015 | Foreign Exchange Option | 15.00  | Put        |           |           | 1,306.33030  | 1,368.620         | 16.39      | 0.00                 | 0                | 0              |
| € / R                        | On | 11/12/2015 | Foreign Exchange Option | 15.01  | Call       |           |           | 561.21260    | 543.018           | 16.41      | 0.00                 | 0                | 0              |
| € / R                        | On | 11/12/2015 | Foreign Exchange Option | 15.01  | Put        |           |           | 1,314.11260  | 1,376.518         | 16.41      | 0.00                 | 0                | 0              |
| € / R                        | On | 11/12/2015 | Foreign Exchange Option | 16.50  | Call       |           |           | 336.28760    | 327.837           | 19.65      | 0.00                 | 0                | 6,076          |
| € / R                        | On | 11/12/2015 | Foreign Exchange Option | 16.50  | Put        |           |           | 2,579.18760  | 2,651.337         | 19.65      | 0.00                 | 0                | 0              |
| € / R                        | On | 11/12/2015 | Foreign Exchange Option | 13.90  | Call       |           |           | 902.48940    | 868.630           | 13.69      | 0.00                 | 0                | 0              |
| € / R                        | On | 11/12/2015 | Foreign Exchange Option | 15.00  | Call       |           |           | 563.43030    | 545.120           | 16.39      | 0.00                 | 0                | 0              |
| <b>Total € / R Option</b>    |    |            |                         |        |            |           |           |              |                   |            | <b>744,204.00</b>    | <b>10,000</b>    | <b>234,565</b> |
| <b>Total € / R</b>           |    |            |                         |        |            |           |           |              |                   |            | <b>46,940,974.40</b> | <b>13,410</b>    | <b>354,062</b> |
| AU\$ / R                     | On | 16/03/2015 | Foreign Exchange Future |        |            | 9.51860   |           | 9.57080      |                   |            | 14,325,493.00        | 1,505            | 24,071         |
| AU\$ / R                     | On | 12/06/2015 | Foreign Exchange Future |        |            | 9.59450   |           | 9.64780      |                   |            | 4,797,250.00         | 500              | 10,270         |
| AU\$ / R                     | On | 14/09/2015 | Foreign Exchange Future |        |            | 9.68050   |           | 9.73520      |                   |            | 0.00                 | 0                | 750            |
| AU\$ / R                     | On | 11/12/2015 | Foreign Exchange Future |        |            | 9.76440   |           | 9.81900      |                   |            | 0.00                 | 0                | 0              |
| <b>Total AU\$ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            | <b>19,122,743.00</b> | <b>2,005</b>     | <b>35,091</b>  |
| AU\$ / R                     | On | 16/03/2015 | Foreign Exchange Option | 9.40   | Call       |           |           | 284.26940    | 252.210           | 12.88      | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 16/03/2015 | Foreign Exchange Option | 9.40   | Put        |           |           | 113.46940    | 133.610           | 12.88      | 0.00                 | 0                | 201            |
| AU\$ / R                     | On | 16/03/2015 | Foreign Exchange Option | 9.70   | Call       |           |           | 138.32910    | 122.669           | 13.60      | 0.00                 | 0                | 201            |
| AU\$ / R                     | On | 16/03/2015 | Foreign Exchange Option | 9.70   | Put        |           |           | 267.52910    | 304.069           | 13.60      | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 16/03/2015 | Foreign Exchange Option | 9.99   | Call       |           |           | 65.34030     | 58.495            | 14.55      | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 16/03/2015 | Foreign Exchange Option | 9.99   | Put        |           |           | 484.54030    | 529.895           | 14.55      | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 16/03/2015 | Foreign Exchange Option | 10.00  | Call       |           |           | 63.61850     | 56.987            | 14.58      | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 16/03/2015 | Foreign Exchange Option | 10.00  | Put        |           |           | 492.81850    | 538.387           | 14.58      | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 16/03/2015 | Foreign Exchange Option | 10.01  | Call       |           |           | 61.94050     | 55.424            | 14.60      | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 16/03/2015 | Foreign Exchange Option | 10.01  | Put        |           |           | 501.14050    | 546.824           | 14.60      | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 16/03/2015 | Foreign Exchange Option | 10.20  | Call       |           |           | 36.43900     | 32.326            | 15.05      | 0.00                 | 0                | 201            |
| AU\$ / R                     | On | 16/03/2015 | Foreign Exchange Option | 10.20  | Put        |           |           | 665.63900    | 713.726           | 15.05      | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 12/06/2015 | Foreign Exchange Option | 10.26  | Put        |           |           | 729.53270    | 779.758           | 14.23      | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 12/06/2015 | Foreign Exchange Option | 10.24  | Call       |           |           | 120.75380    | 117.507           | 14.17      | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 12/06/2015 | Foreign Exchange Option | 10.24  | Put        |           |           | 712.95380    | 763.007           | 14.17      | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 12/06/2015 | Foreign Exchange Option | 10.25  | Call       |           |           | 119.03000    | 115.871           | 14.20      | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 12/06/2015 | Foreign Exchange Option | 10.25  | Put        |           |           | 721.23000    | 771.371           | 14.20      | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 12/06/2015 | Foreign Exchange Option | 10.26  | Call       |           |           | 117.33270    | 114.258           | 14.23      | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 14/09/2015 | Foreign Exchange Option | 10.36  | Call       |           |           | 198.09370    | 191.899           | 14.10      | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 14/09/2015 | Foreign Exchange Option | 10.36  | Put        |           |           | 822.89370    | 871.399           | 14.10      | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 14/09/2015 | Foreign Exchange Option | 10.34  | Call       |           |           | 201.98990    | 195.586           | 14.05      | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 14/09/2015 | Foreign Exchange Option | 10.34  | Put        |           |           | 806.78990    | 855.086           | 14.05      | 0.00                 | 0                | 0              |
| AU\$ / R                     | On | 14/09/2015 | Foreign Exchange Option | 10.35  | Call       |           |           | 200.03170    | 193.731           | 14.07      | 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 | 14/09/2015 | Foreign Exchange Option | 10.35  | Put        |             |           | 814.83170    | 863.231           | 14.07      | 0.00                 | 0                | 0             |
| AU\$ / R                          | On | 11/12/2015 | Foreign Exchange Option | 7.25   | Call       |             |           | 2,580.07930  | 2,524.818         | 15.76      | 0.00                 | 0                | 0             |
| AU\$ / R                          | On | 11/12/2015 | Foreign Exchange Option | 7.25   | Put        |             |           | 11.07930     | 10.418            | 15.76      | 0.00                 | 0                | 0             |
| AU\$ / R                          | On | 11/12/2015 | Foreign Exchange Option | 7.30   | Call       |             |           | 2,530.44530  | 2,475.130         | 15.51      | 0.00                 | 0                | 0             |
| AU\$ / R                          | On | 11/12/2015 | Foreign Exchange Option | 7.30   | Put        |             |           | 11.44530     | 10.730            | 15.51      | 0.00                 | 0                | 0             |
| AU\$ / R                          | On | 11/12/2015 | Foreign Exchange Option | 7.35   | Call       |             |           | 2,480.82380  | 2,425.452         | 15.27      | 0.00                 | 0                | 0             |
| AU\$ / R                          | On | 11/12/2015 | Foreign Exchange Option | 7.35   | Put        |             |           | 11.82380     | 11.052            | 15.27      | 0.00                 | 0                | 0             |
| <b>Total AU\$ / R Option</b>      |    |            |                         |        |            |             |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>603</b>    |
| <b>Total AU\$ / R</b>             |    |            |                         |        |            |             |           |              |                   |            | <b>19,122,743.00</b> | <b>2,005</b>     | <b>35,694</b> |
| CAD/ R                            | On | 16/03/2015 | Foreign Exchange Future |        |            | 9.61560     |           | 9.70720      |                   |            | 0.00                 | 0                | 0             |
| CAD/ R                            | On | 12/06/2015 | Foreign Exchange Future |        |            | 9.73530     |           | 9.82660      |                   |            | 0.00                 | 0                | 0             |
| <b>Total CAD/ R Future</b>        |    |            |                         |        |            |             |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| CAD/ R                            | On | 16/03/2015 | Foreign Exchange Option | 10.09  | Call       |             |           | 72.11550     | 70.862            | 15.61      | 0.00                 | 0                | 0             |
| CAD/ R                            | On | 16/03/2015 | Foreign Exchange Option | 10.09  | Put        |             |           | 454.91550    | 545.262           | 15.61      | 0.00                 | 0                | 0             |
| CAD/ R                            | On | 16/03/2015 | Foreign Exchange Option | 10.10  | Call       |             |           | 70.31560     | 69.248            | 15.65      | 0.00                 | 0                | 0             |
| CAD/ R                            | On | 16/03/2015 | Foreign Exchange Option | 10.10  | Put        |             |           | 463.11560    | 553.648           | 15.65      | 0.00                 | 0                | 0             |
| CAD/ R                            | On | 16/03/2015 | Foreign Exchange Option | 10.11  | Call       |             |           | 68.55870     | 67.529            | 15.67      | 0.00                 | 0                | 0             |
| CAD/ R                            | On | 16/03/2015 | Foreign Exchange Option | 10.11  | Put        |             |           | 471.35870    | 561.929           | 15.67      | 0.00                 | 0                | 0             |
| CAD/ R                            | On | 12/06/2015 | Foreign Exchange Option | 10.01  | Put        |             |           | 409.47710    | 496.461           | 13.91      | 0.00                 | 0                | 0             |
| CAD/ R                            | On | 12/06/2015 | Foreign Exchange Option | 9.99   | Call       |             |           | 232.26530    | 227.296           | 13.84      | 0.00                 | 0                | 0             |
| CAD/ R                            | On | 12/06/2015 | Foreign Exchange Option | 9.99   | Put        |             |           | 395.66530    | 481.996           | 13.84      | 0.00                 | 0                | 0             |
| CAD/ R                            | On | 12/06/2015 | Foreign Exchange Option | 10.00  | Call       |             |           | 229.14730    | 224.508           | 13.88      | 0.00                 | 0                | 0             |
| CAD/ R                            | On | 12/06/2015 | Foreign Exchange Option | 10.00  | Put        |             |           | 402.54730    | 489.208           | 13.88      | 0.00                 | 0                | 0             |
| CAD/ R                            | On | 12/06/2015 | Foreign Exchange Option | 10.01  | Call       |             |           | 226.07710    | 221.760           | 13.91      | 0.00                 | 0                | 0             |
| <b>Total CAD/ R Option</b>        |    |            |                         |        |            |             |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total CAD/ R</b>               |    |            |                         |        |            |             |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| CF CANDCO                         | On | 16/03/2015 | Foreign Exchange Future |        |            | 159.83130   |           | 204.61750    |                   |            | 0.00                 | 0                | 10,000        |
| <b>Total CF CANDO CAFZ Future</b> |    |            |                         |        |            |             |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>10,000</b> |
| <b>Total CF CANDO CAFZ</b>        |    |            |                         |        |            |             |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>10,000</b> |
| CF CANDCO                         | On | 02/03/2015 | Foreign Exchange Future |        |            | 1,317.81000 |           | 1,767.30000  |                   |            | 0.00                 | 0                | 30            |
| <b>Total CF CANDO CAGE Future</b> |    |            |                         |        |            |             |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>30</b>     |
| <b>Total CF CANDO CAGE</b>        |    |            |                         |        |            |             |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>30</b>     |
| CHF / R                           | On | 16/03/2015 | Foreign Exchange Future |        |            | 13.63260    |           | 13.52580     |                   |            | 95,428.20            | 7                | 3,162         |
| CHF / R                           | On | 12/06/2015 | Foreign Exchange Future |        |            | 13.87750    |           | 13.76550     |                   |            | 0.00                 | 0                | 6,502         |
| <b>Total CHF / R Future</b>       |    |            |                         |        |            |             |           |              |                   |            | <b>95,428.20</b>     | <b>7</b>         | <b>9,664</b>  |



| Contract Details            |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value    | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|------------------|------------------|---------------|
| CHF / R                     | On | 16/03/2015 | Foreign Exchange Option | 12.99  | Call       |           |           | 678.12000    | 756.578           | 16.84      | 0.00             | 0                | 0             |
| CHF / R                     | On | 16/03/2015 | Foreign Exchange Option | 12.99  | Put        |           |           | 142.32000    | 113.978           | 16.84      | 0.00             | 0                | 0             |
| CHF / R                     | On | 16/03/2015 | Foreign Exchange Option | 13.00  | Call       |           |           | 671.15820    | 749.181           | 16.86      | 0.00             | 0                | 0             |
| CHF / R                     | On | 16/03/2015 | Foreign Exchange Option | 13.00  | Put        |           |           | 145.35820    | 116.581           | 16.86      | 0.00             | 0                | 0             |
| CHF / R                     | On | 16/03/2015 | Foreign Exchange Option | 13.01  | Call       |           |           | 664.23790    | 741.826           | 16.87      | 0.00             | 0                | 0             |
| CHF / R                     | On | 16/03/2015 | Foreign Exchange Option | 13.01  | Put        |           |           | 148.43790    | 119.226           | 16.87      | 0.00             | 0                | 0             |
| CHF / R                     | On | 12/06/2015 | Foreign Exchange Option | 11.84  | Call       |           |           | 1,968.86700  | 2,076.103         | 16.86      | 0.00             | 0                | 0             |
| CHF / R                     | On | 12/06/2015 | Foreign Exchange Option | 11.84  | Put        |           |           | 43.36700     | 38.603            | 16.86      | 0.00             | 0                | 0             |
| CHF / R                     | On | 12/06/2015 | Foreign Exchange Option | 11.85  | Call       |           |           | 1,959.28600  | 2,066.461         | 16.83      | 0.00             | 0                | 0             |
| CHF / R                     | On | 12/06/2015 | Foreign Exchange Option | 11.85  | Put        |           |           | 43.78600     | 38.961            | 16.83      | 0.00             | 0                | 0             |
| CHF / R                     | On | 12/06/2015 | Foreign Exchange Option | 11.86  | Call       |           |           | 1,949.70930  | 2,056.823         | 16.79      | 0.00             | 0                | 0             |
| CHF / R                     | On | 12/06/2015 | Foreign Exchange Option | 11.86  | Put        |           |           | 44.20930     | 39.323            | 16.79      | 0.00             | 0                | 0             |
| <b>Total CHF / R Option</b> |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| <b>Total CHF / R</b>        |    |            |                         |        |            |           |           |              |                   |            | <b>95,428.20</b> | <b>7</b>         | <b>9,664</b>  |
| CNH / R                     | On | 16/03/2015 | Foreign Exchange Future |        |            | 1.85850   |           | 1.87420      |                   |            | 0.00             | 0                | 0             |
| CNH / R                     | On | 12/06/2015 | Foreign Exchange Future |        |            | 1.87030   |           | 1.88640      |                   |            | 0.00             | 0                | 0             |
| <b>Total CNH / R Future</b> |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| CNH / R                     | On | 16/03/2015 | Foreign Exchange Option | 1.79   | Call       |           |           | 915.60830    | 786.009           | 12.11      | 0.00             | 0                | 0             |
| CNH / R                     | On | 16/03/2015 | Foreign Exchange Option | 1.79   | Put        |           |           | 73.60830     | 101.009           | 12.11      | 0.00             | 0                | 0             |
| CNH / R                     | On | 16/03/2015 | Foreign Exchange Option | 1.80   | Call       |           |           | 833.75140    | 709.530           | 12.11      | 0.00             | 0                | 0             |
| CNH / R                     | On | 16/03/2015 | Foreign Exchange Option | 1.80   | Put        |           |           | 91.75140     | 124.530           | 12.11      | 0.00             | 0                | 0             |
| CNH / R                     | On | 16/03/2015 | Foreign Exchange Option | 1.81   | Call       |           |           | 755.16960    | 636.870           | 12.11      | 0.00             | 0                | 0             |
| CNH / R                     | On | 16/03/2015 | Foreign Exchange Option | 1.81   | Put        |           |           | 113.16960    | 151.870           | 12.11      | 0.00             | 0                | 0             |
| CNH / R                     | On | 12/06/2015 | Foreign Exchange Option | 1.84   | Call       |           |           | 849.92190    | 745.441           | 12.60      | 0.00             | 0                | 0             |
| CNH / R                     | On | 12/06/2015 | Foreign Exchange Option | 1.84   | Put        |           |           | 385.92190    | 442.441           | 12.60      | 0.00             | 0                | 0             |
| CNH / R                     | On | 12/06/2015 | Foreign Exchange Option | 1.85   | Call       |           |           | 793.66200    | 691.247           | 12.62      | 0.00             | 0                | 0             |
| CNH / R                     | On | 12/06/2015 | Foreign Exchange Option | 1.85   | Put        |           |           | 429.66200    | 488.247           | 12.62      | 0.00             | 0                | 0             |
| CNH / R                     | On | 12/06/2015 | Foreign Exchange Option | 1.86   | Call       |           |           | 740.18030    | 645.570           | 12.77      | 0.00             | 0                | 0             |
| CNH / R                     | On | 12/06/2015 | Foreign Exchange Option | 1.86   | Put        |           |           | 476.18030    | 542.570           | 12.77      | 0.00             | 0                | 0             |
| <b>Total CNH / R Option</b> |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| <b>Total CNH / R</b>        |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| KES / R                     | On | 16/03/2015 | Foreign Exchange Future |        |            | 0.12580   |           | 0.12640      |                   |            | 0.00             | 0                | 8             |
| <b>Total KES / R Future</b> |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>      | <b>0</b>         | <b>8</b>      |
| <b>Total KES / R</b>        |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>      | <b>0</b>         | <b>8</b>      |
| NGN / R                     | On | 16/03/2015 | Foreign Exchange Future |        |            | 0.05770   |           | 0.06090      |                   |            | 0.00             | 0                | 3,620         |
| NGN / R                     | On | 11/12/2015 | Foreign Exchange Future |        |            | 0.05660   |           | 0.05720      |                   |            | 0.00             | 0                | 60,754        |
| <b>Total NGN / R Future</b> |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>      | <b>0</b>         | <b>64,374</b> |

| Contract Details                  | Strike | Call / Put | MTM Yield    | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|-----------------------------------|--------|------------|--------------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| <b>Total NGN / R</b>              |        |            |              |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>64,374</b> |
| QUANTO €On 16/03/2015             |        |            | 1.16410      |           | 1.15940      |                   |            | 0.00          | 0                | 228           |
| QUANTO €On 12/06/2015             |        |            | 1.16540      |           | 1.16070      |                   |            | 0.00          | 0                | 150           |
| QUANTO €On 14/09/2015             |        |            | 1.16720      |           | 1.16250      |                   |            | 0.00          | 0                | 0             |
| QUANTO €On 11/12/2015             |        |            | 1.16940      |           | 1.16460      |                   |            | 0.00          | 0                | 0             |
| <b>Total QUANTO € / \$ Future</b> |        |            |              |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>378</b>    |
| <b>Total QUANTO € / \$</b>        |        |            |              |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>378</b>    |
| RAIN On 16/03/2015                |        |            | 20,912.14000 |           | 21,059.95000 |                   |            | 0.00          | 0                | 0             |
| <b>Total RAIN Future</b>          |        |            |              |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total RAIN</b>                 |        |            |              |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| TRY / R On 16/03/2015             |        |            | 4.91580      |           | 4.93250      |                   |            | 0.00          | 0                | 0             |
| TRY / R On 12/06/2015             |        |            | 4.90650      |           | 4.92280      |                   |            | 0.00          | 0                | 0             |
| <b>Total TRY / R Future</b>       |        |            |              |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| TRY / R On 16/03/2015             | 4.99   | Call       |              |           | 59.22790     | 57.661            | 11.83      | 0.00          | 0                | 0             |
| TRY / R On 16/03/2015             | 4.99   | Put        |              |           | 116.72790    | 131.861           | 11.83      | 0.00          | 0                | 0             |
| TRY / R On 16/03/2015             | 5.00   | Call       |              |           | 55.81430     | 54.388            | 11.87      | 0.00          | 0                | 0             |
| TRY / R On 16/03/2015             | 5.00   | Put        |              |           | 123.31430    | 138.588           | 11.87      | 0.00          | 0                | 0             |
| TRY / R On 16/03/2015             | 5.01   | Call       |              |           | 52.56550     | 51.267            | 11.91      | 0.00          | 0                | 0             |
| TRY / R On 16/03/2015             | 5.01   | Put        |              |           | 130.06550    | 145.467           | 11.91      | 0.00          | 0                | 0             |
| TRY / R On 12/06/2015             | 4.99   | Call       |              |           | 96.51770     | 92.929            | 10.60      | 0.00          | 0                | 0             |
| TRY / R On 12/06/2015             | 4.99   | Put        |              |           | 163.71770    | 176.429           | 10.60      | 0.00          | 0                | 0             |
| TRY / R On 12/06/2015             | 5.00   | Call       |              |           | 93.09010     | 89.674            | 10.64      | 0.00          | 0                | 0             |
| TRY / R On 12/06/2015             | 5.00   | Put        |              |           | 170.29010    | 183.174           | 10.64      | 0.00          | 0                | 0             |
| TRY / R On 12/06/2015             | 5.01   | Call       |              |           | 89.77560     | 86.526            | 10.69      | 0.00          | 0                | 0             |
| TRY / R On 12/06/2015             | 5.01   | Put        |              |           | 176.97560    | 190.026           | 10.69      | 0.00          | 0                | 0             |
| <b>Total TRY / R Option</b>       |        |            |              |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total TRY / R</b>              |        |            |              |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| ZMW / R On 16/03/2015             |        |            | 1.73810      |           | 1.77110      |                   |            | 0.00          | 0                | 12            |
| ZMW / R On 12/06/2015             |        |            | 1.69670      |           | 1.72990      |                   |            | 0.00          | 0                | 0             |
| <b>Total ZMW / R Future</b>       |        |            |              |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>12</b>     |
| <b>Total ZMW / R</b>              |        |            |              |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>12</b>     |

| Contract Details     | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value  | Contracts Traded | Open Interest |
|----------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|----------------|------------------|---------------|
| <b>Total Futures</b> |        |            |           |           |              |                   |            | 288 620 475.20 | 22,843           | 1,596,999     |
| <b>Total Options</b> |        |            |           |           |              |                   |            | 2 857 715.00   | 30,000           | 1,817,044     |
| <b>Grand Total:</b>  |        |            |           |           |              |                   |            | 291,478,190.20 | 52,843           | 3,414,043     |