



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

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

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/06/2015

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------|-------------------|------------|----------------|------------------|---------------|
| \$ / R On 19/06/2015 Foreign Exchange Future | | | 12.19090 | | 12.21510 | | | 121,909,000.00 | 10,000 | 0 |
| \$ / R On 25/06/2015 Foreign Exchange Future | | | 12.15580 | | 12.21510 | | | 0.00 | 0 | 1,300 |
| \$ / R On 26/06/2015 Foreign Exchange Future | | | 12.15800 | | 12.21730 | | | 11,854,050.00 | 975 | 4,394 |
| \$ / R On 29/06/2015 Foreign Exchange Future | | | 12.16460 | | 12.22380 | | | 0.00 | 0 | 0 |
| \$ / R On 30/06/2015 Foreign Exchange Future | | | 12.16680 | | 12.22600 | | | 0.00 | 0 | 15,883 |
| \$ / R On 02/07/2015 Foreign Exchange Future | | | 12.17110 | | 12.23030 | | | 0.00 | 0 | 0 |
| \$ / R On 06/07/2015 Foreign Exchange Future | | | 12.17960 | | 12.23890 | | | 0.00 | 0 | 400 |
| \$ / R On 13/07/2015 Foreign Exchange Future | | | 12.19460 | | 12.25400 | | | 0.00 | 0 | 2,492 |
| \$ / R On 20/07/2015 Foreign Exchange Future | | | 12.20950 | | 12.26920 | | | 14,981,056.50 | 1,227 | 3,096 |
| \$ / R On 29/07/2015 Foreign Exchange Future | | | 12.22890 | | 12.28860 | | | 0.00 | 0 | 750 |
| \$ / R On 25/08/2015 Foreign Exchange Future | | | 12.28690 | | 12.34710 | | | 0.00 | 0 | 9 |
| \$ / R On 26/08/2015 Foreign Exchange Future | | | 12.28910 | | 12.34930 | | | 0.00 | 0 | 0 |
| \$ / R On 27/08/2015 Foreign Exchange Future | | | 12.29130 | | 12.35140 | | | 0.00 | 0 | 250 |
| \$ / R On 31/08/2015 Foreign Exchange Future | | | 12.30000 | | 12.36020 | | | 0.00 | 0 | 600 |
| \$ / R On 10/09/2015 Foreign Exchange Future | | | 12.32180 | | 12.38200 | | | 0.00 | 0 | 285 |
| \$ / R On 14/09/2015 Foreign Exchange Future | | | 12.33050 | | 12.39070 | | | 289,594,123.00 | 23,486 | 582,627 |
| \$ / R On 28/09/2015 Foreign Exchange Future | | | 12.36110 | | 12.42130 | | | 0.00 | 0 | 1,950 |
| \$ / R On 30/09/2015 Foreign Exchange Future | | | 12.36550 | | 12.42570 | | | 0.00 | 0 | 0 |
| \$ / R On 28/10/2015 Foreign Exchange Future | | | 12.42680 | | 12.48710 | | | 0.00 | 0 | 250 |
| \$ / R On 25/11/2015 Foreign Exchange Future | | | 12.48820 | | 12.54860 | | | 0.00 | 0 | 250 |
| \$ / R On 08/12/2015 Foreign Exchange Future | | | 12.51670 | | 12.57720 | | | 0.00 | 0 | 276 |

| 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 Future | | | 12.52320 | | 12.58380 | | | 1,515,307.20 | 121 | 130,205 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Future | | | 12.54520 | | 12.60570 | | | 0.00 | 0 | 250 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Future | | | 12.62930 | | 12.68990 | | | 0.00 | 0 | 0 |
| \$ / R | On | 12/02/2016 | Foreign Exchange Future | | | 12.66580 | | 12.72640 | | | 0.00 | 0 | 0 |
| \$ / R | On | 25/02/2016 | Foreign Exchange Future | | | 12.69540 | | 12.75600 | | | 0.00 | 0 | 0 |
| \$ / R | On | 11/03/2016 | Foreign Exchange Future | | | 12.72960 | | 12.79020 | | | 0.00 | 0 | 272 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Future | | | 12.73640 | | 12.79700 | | | 369,355.60 | 29 | 6,776 |
| \$ / R | On | 29/03/2016 | Foreign Exchange Future | | | 12.77090 | | 12.83160 | | | 0.00 | 0 | 0 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Future | | | 12.83640 | | 12.89670 | | | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Future | | | 12.90880 | | 12.96880 | | | 0.00 | 0 | 0 |
| \$ / R | On | 06/06/2016 | Foreign Exchange Future | | | 12.93220 | | 12.99200 | | | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Future | | | 12.93920 | | 12.99900 | | | 0.00 | 0 | 264 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Future | | | 12.94850 | | 13.00830 | | | 0.00 | 0 | 3,800 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Future | | | 12.98260 | | 13.04200 | | | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Future | | | 13.04480 | | 13.10350 | | | 0.00 | 0 | 0 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Future | | | 13.10910 | | 13.16720 | | | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Future | | | 13.08560 | | 13.08560 | | | 0.00 | 0 | 259 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Future | | | 13.16060 | | 13.21810 | | | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Future | | | 13.17980 | | 13.23730 | | | 0.00 | 0 | 0 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Future | | | 13.23990 | | 13.29670 | | | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Future | | | 13.31060 | | 13.36670 | | | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Future | | | 13.34490 | | 13.40070 | | | 0.00 | 0 | 251 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Future | | | 13.35560 | | 13.41130 | | | 0.00 | 0 | 0 |
| Total \$ / R Future | | | | | | | | | | | 440,222,892.30 | 35,838 | 756,889 |
| \$ / R | On | 19/06/2015 | Foreign Exchange Option | 12.32 | Call | | | 9.62530 | 0.000 | 8.73 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2015 | Foreign Exchange Option | 12.32 | Put | | | 114.52530 | 129.100 | 8.73 | 0.00 | 0 | 0 |
| \$ / R | On | 25/06/2015 | Foreign Exchange Option | 11.92 | Call | | | 308.22720 | 252.733 | 14.53 | 0.00 | 0 | 0 |
| \$ / R | On | 25/06/2015 | Foreign Exchange Option | 11.92 | Put | | | 13.12720 | 16.933 | 14.53 | 0.00 | 0 | 0 |
| \$ / R | On | 26/06/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,417.30070 | 1,358.013 | 23.52 | 0.00 | 0 | 0 |
| \$ / R | On | 26/06/2015 | Foreign Exchange Option | 10.80 | Put | | | 0.00070 | 0.013 | 23.52 | 0.00 | 0 | 300 |
| \$ / R | On | 26/06/2015 | Foreign Exchange Option | 11.15 | Call | | | 1,067.35060 | 1,008.064 | 19.68 | 0.00 | 0 | 0 |
| \$ / R | On | 26/06/2015 | Foreign Exchange Option | 11.15 | Put | | | 0.05060 | 0.064 | 19.68 | 0.00 | 0 | 250 |
| \$ / R | On | 26/06/2015 | Foreign Exchange Option | 12.46 | Call | | | 26.76070 | 14.318 | 14.82 | 0.00 | 0 | 250 |
| \$ / R | On | 26/06/2015 | Foreign Exchange Option | 12.46 | Put | | | 269.46070 | 316.318 | 14.82 | 0.00 | 0 | 0 |
| \$ / R | On | 26/06/2015 | Foreign Exchange Option | 15.88 | Call | | | 0.26700 | 0.187 | 59.62 | 0.00 | 0 | 300 |
| \$ / R | On | 26/06/2015 | Foreign Exchange Option | 15.88 | Put | | | 3,662.96700 | 3,722.187 | 59.62 | 0.00 | 0 | 0 |
| \$ / R | On | 29/06/2015 | Foreign Exchange Option | 12.45 | Call | | | 40.59630 | 26.319 | 14.52 | 0.00 | 0 | 2,000 |
| \$ / R | On | 29/06/2015 | Foreign Exchange Option | 12.45 | Put | | | 266.79630 | 311.719 | 14.52 | 0.00 | 0 | 0 |
| \$ / R | On | 30/06/2015 | Foreign Exchange Option | 11.63 | Call | | | 600.88630 | 543.787 | 15.88 | 0.00 | 0 | 0 |
| \$ / R | On | 30/06/2015 | Foreign Exchange Option | 11.63 | Put | | | 4.88630 | 6.987 | 15.88 | 0.00 | 0 | 0 |
| \$ / R | On | 02/07/2015 | Foreign Exchange Option | 12.33 | Call | | | 90.48510 | 68.697 | 14.46 | 0.00 | 0 | 0 |
| \$ / R | On | 02/07/2015 | Foreign Exchange Option | 12.33 | Put | | | 190.18510 | 227.597 | 14.46 | 0.00 | 0 | 10,000 |
| \$ / R | On | 02/07/2015 | Foreign Exchange Option | 12.60 | Call | | | 30.64900 | 21.568 | 15.62 | 0.00 | 0 | 5,500 |
| \$ / R | On | 02/07/2015 | Foreign Exchange Option | 12.60 | Put | | | 400.34900 | 450.468 | 15.62 | 0.00 | 0 | 0 |
| \$ / R | On | 02/07/2015 | Foreign Exchange Option | 11.80 | Call | | | 445.88690 | 394.842 | 15.04 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On | 02/07/2015 | Foreign Exchange Option | 11.80 | Put | | | 15.58690 | 23.742 | 15.04 | 0.00 | 0 | 5,500 |
| \$ / R | On | 06/07/2015 | Foreign Exchange Option | 12.13 | Call | | | 204.61610 | 167.339 | 13.49 | 0.00 | 0 | 0 |
| \$ / R | On | 06/07/2015 | Foreign Exchange Option | 12.13 | Put | | | 95.71610 | 117.739 | 13.49 | 0.00 | 0 | 0 |
| \$ / R | On | 06/07/2015 | Foreign Exchange Option | 12.38 | Call | | | 92.23180 | 73.063 | 14.45 | 0.00 | 0 | 5,500 |
| \$ / R | On | 06/07/2015 | Foreign Exchange Option | 12.38 | Put | | | 233.33180 | 273.463 | 14.45 | 0.00 | 0 | 0 |
| \$ / R | On | 13/07/2015 | Foreign Exchange Option | 12.14 | Call | | | 231.38710 | 195.402 | 13.39 | 0.00 | 0 | 0 |
| \$ / R | On | 13/07/2015 | Foreign Exchange Option | 12.14 | Put | | | 117.38710 | 140.802 | 13.39 | 0.00 | 0 | 0 |
| \$ / R | On | 20/07/2015 | Foreign Exchange Option | 12.18 | Call | | | 238.63880 | 204.029 | 13.33 | 0.00 | 0 | 0 |
| \$ / R | On | 20/07/2015 | Foreign Exchange Option | 12.18 | Put | | | 149.43880 | 174.529 | 13.33 | 0.00 | 0 | 0 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 12.71 | Call | | | 97.82230 | 81.883 | 15.36 | 0.00 | 0 | 250 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 12.71 | Put | | | 519.22230 | 562.983 | 15.36 | 0.00 | 0 | 0 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 12.97 | Call | | | 58.82900 | 48.571 | 16.41 | 0.00 | 0 | 4,600 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 12.97 | Put | | | 740.22900 | 789.671 | 16.41 | 0.00 | 0 | 4,600 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 16.15 | Call | | | 0.01200 | 0.025 | 22.57 | 0.00 | 0 | 300 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 16.15 | Put | | | 3,861.41200 | 3,921.125 | 22.57 | 0.00 | 0 | 0 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,489.90250 | 1,430.445 | 15.55 | 0.00 | 0 | 0 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 10.80 | Put | | | 1.30250 | 1.545 | 15.55 | 0.00 | 0 | 300 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 11.15 | Call | | | 1,142.88650 | 1,083.963 | 14.18 | 0.00 | 0 | 0 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 11.15 | Put | | | 4.28650 | 5.063 | 14.18 | 0.00 | 0 | 250 |
| \$ / R | On | 25/08/2015 | Foreign Exchange Option | 12.50 | Call | | | 239.93760 | 212.082 | 14.49 | 0.00 | 0 | 8,000 |
| \$ / R | On | 25/08/2015 | Foreign Exchange Option | 12.50 | Put | | | 392.83760 | 425.182 | 14.49 | 0.00 | 0 | 0 |
| \$ / R | On | 25/08/2015 | Foreign Exchange Option | 12.17 | Call | | | 388.15040 | 348.729 | 13.71 | 0.00 | 0 | 0 |
| \$ / R | On | 25/08/2015 | Foreign Exchange Option | 12.17 | Put | | | 211.05040 | 231.829 | 13.71 | 0.00 | 0 | 0 |
| \$ / R | On | 26/08/2015 | Foreign Exchange Option | 13.11 | Call | | | 104.47860 | 89.963 | 16.54 | 0.00 | 0 | 3,600 |
| \$ / R | On | 26/08/2015 | Foreign Exchange Option | 13.11 | Put | | | 865.17860 | 910.863 | 16.54 | 0.00 | 0 | 3,600 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 11.15 | Call | | | 1,216.30540 | 1,157.806 | 14.00 | 0.00 | 0 | 0 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 11.15 | Put | | | 14.90540 | 16.506 | 14.00 | 0.00 | 0 | 250 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 12.97 | Call | | | 128.06550 | 111.000 | 16.02 | 0.00 | 0 | 250 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 12.97 | Put | | | 746.66550 | 789.700 | 16.02 | 0.00 | 0 | 0 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 16.50 | Call | | | 9.59270 | 6.999 | 29.63 | 0.00 | 0 | 300 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 16.50 | Put | | | 4,158.19270 | 4,215.699 | 29.63 | 0.00 | 0 | 0 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,557.23690 | 1,497.891 | 14.97 | 0.00 | 0 | 0 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 10.80 | Put | | | 5.83690 | 6.591 | 14.97 | 0.00 | 0 | 300 |
| \$ / R | On | 31/08/2015 | Foreign Exchange Option | 12.30 | Call | | | 340.19490 | 303.800 | 13.85 | 0.00 | 0 | 0 |
| \$ / R | On | 31/08/2015 | Foreign Exchange Option | 12.30 | Put | | | 279.99490 | 303.800 | 13.85 | 0.00 | 0 | 0 |
| \$ / R | On | 10/09/2015 | Foreign Exchange Option | 12.16 | Call | | | 448.53410 | 407.231 | 13.74 | 0.00 | 0 | 0 |
| \$ / R | On | 10/09/2015 | Foreign Exchange Option | 12.16 | Put | | | 226.53410 | 245.431 | 13.74 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.20 | Call | | | 1,215.49440 | 1,157.948 | 13.82 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.20 | Put | | | 24.79440 | 27.448 | 13.82 | 0.00 | 0 | 8,775 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.49 | Call | | | 952.33790 | 897.148 | 13.48 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.49 | Put | | | 51.63790 | 56.648 | 13.48 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.00 | Call | | | 1,406.05670 | 1,347.273 | 14.20 | 0.00 | 0 | 33,750 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.98 | Put | | | 14.65980 | 16.031 | 14.25 | 0.00 | 0 | 24,142 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 14.58 | Call | | | 37.04540 | 31.483 | 21.30 | 0.00 | 0 | 22,320 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 14.58 | Put | | | 2,226.34540 | 2,280.983 | 21.30 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.56 | Call | | | 1,836.08810 | 1,776.593 | 15.37 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.56 | Put | | | 5.38810 | 6.093 | 15.37 | 0.00 | 0 | 18,946 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 14.00 | Put | | | 1,669.25290 | 1,720.878 | 19.35 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 14.30 | Call | | | 46.24630 | 39.444 | 20.36 | 0.00 | 0 | 50,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 14.30 | Put | | | 1,955.54630 | 2,008.944 | 20.36 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.60 | Call | | | 1,796.63910 | 1,737.190 | 15.27 | 0.00 | 0 | 13,700 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.60 | Put | | | 5.93910 | 6.690 | 15.27 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.98 | Call | | | 1,425.35980 | 1,366.531 | 14.25 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.15 | Put | | | 899.97070 | 942.679 | 16.48 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.25 | Call | | | 126.15820 | 110.127 | 16.82 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.25 | Put | | | 985.45820 | 1,029.627 | 16.82 | 0.00 | 0 | 501 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 18.50 | Call | | | 1.72500 | 1.333 | 29.07 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 18.50 | Put | | | 6,111.02500 | 6,170.833 | 29.07 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 14.00 | Call | | | 59.95290 | 51.378 | 19.35 | 0.00 | 0 | 92,500 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.06 | Put | | | 824.73410 | 866.006 | 16.18 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.07 | Call | | | 153.70730 | 134.946 | 16.21 | 0.00 | 0 | 20,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.07 | Put | | | 833.00730 | 874.446 | 16.21 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 14.45 | Call | | | 40.96510 | 34.869 | 20.86 | 0.00 | 0 | 48,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 14.45 | Put | | | 2,100.26510 | 2,154.369 | 20.86 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.15 | Call | | | 140.67070 | 123.180 | 16.48 | 0.00 | 0 | 1,585 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.80 | Put | | | 620.00740 | 656.118 | 15.35 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.90 | Call | | | 187.08460 | 164.940 | 15.65 | 0.00 | 0 | 3,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.90 | Put | | | 696.38460 | 734.440 | 15.65 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.40 | Call | | | 107.60030 | 93.513 | 17.33 | 0.00 | 0 | 8,775 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.40 | Put | | | 1,116.90030 | 1,163.013 | 17.33 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.06 | Call | | | 155.43410 | 136.506 | 16.18 | 0.00 | 0 | 18,946 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.62 | Put | | | 490.73200 | 522.977 | 14.81 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.70 | Call | | | 237.49010 | 211.309 | 15.05 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.70 | Put | | | 546.79010 | 580.809 | 15.05 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.10 | Call | | | 148.66050 | 130.386 | 16.31 | 0.00 | 0 | 20,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.10 | Put | | | 857.96050 | 899.886 | 16.31 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.80 | Call | | | 210.70740 | 186.618 | 15.35 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.40 | Put | | | 349.76560 | 376.698 | 14.15 | 0.00 | 0 | 4,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.44 | Call | | | 0.00000 | 292.279 | 14.27 | 2,922,792.00 | 10,000 | 10,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.44 | Put | | | 0.00000 | 401.779 | 14.27 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.00 | Call | | | 166.27510 | 146.320 | 15.97 | 0.00 | 0 | 4,650 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.00 | Put | | | 775.57510 | 815.821 | 15.97 | 0.00 | 0 | 501 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.62 | Call | | | 261.43200 | 233.477 | 14.81 | 0.00 | 0 | 8,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.20 | Put | | | 248.08750 | 268.376 | 13.80 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.23 | Call | | | 422.80600 | 383.597 | 13.84 | 0.00 | 0 | 5,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.23 | Put | | | 262.10600 | 283.097 | 13.84 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.75 | Call | | | 223.68060 | 198.565 | 15.20 | 0.00 | 0 | 650 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.75 | Put | | | 582.98060 | 618.065 | 15.20 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.40 | Call | | | 340.46560 | 307.198 | 14.15 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.08 | Put | | | 196.47300 | 213.997 | 13.63 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.10 | Call | | | 495.27990 | 453.057 | 13.66 | 0.00 | 0 | 40 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.10 | Put | | | 204.57990 | 222.557 | 13.66 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.50 | Call | | | 301.99060 | 271.210 | 14.45 | 0.00 | 0 | 33,750 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.50 | Put | | | 411.29060 | 440.710 | 14.45 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.20 | Call | | | 438.78750 | 398.876 | 13.80 | 0.00 | 0 | 40 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.80 | Put | | | 103.62750 | 115.174 | 13.24 | 0.00 | 0 | 5,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.00 | Call | | | 556.74020 | 512.272 | 13.52 | 0.00 | 0 | 13,700 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.00 | Put | | | 166.04020 | 181.772 | 13.52 | 0.00 | 0 | 46,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.30 | Call | | | 387.22320 | 349.664 | 13.94 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.30 | Put | | | 296.52320 | 319.164 | 13.94 | 0.00 | 0 | 3,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.08 | Call | | | 507.17300 | 464.497 | 13.63 | 0.00 | 0 | 12,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.60 | Put | | | 66.79670 | 73.062 | 13.35 | 0.00 | 0 | 540 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.62 | Call | | | 840.61090 | 786.929 | 13.32 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.62 | Put | | | 69.91090 | 76.429 | 13.32 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.13 | Call | | | 477.81010 | 436.277 | 13.70 | 0.00 | 0 | 1,237 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.13 | Put | | | 217.11010 | 235.777 | 13.70 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.80 | Call | | | 694.32750 | 645.674 | 13.24 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.50 | Put | | | 52.88560 | 58.000 | 13.46 | 0.00 | 0 | 27,540 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.51 | Call | | | 934.85700 | 879.879 | 13.45 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.51 | Put | | | 54.15700 | 59.379 | 13.45 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.04 | Call | | | 531.56060 | 487.980 | 13.57 | 0.00 | 0 | 1,139 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.04 | Put | | | 180.86060 | 197.480 | 13.57 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.60 | Call | | | 857.49670 | 803.562 | 13.35 | 0.00 | 0 | 500 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.24 | Put | | | 27.56610 | 30.474 | 13.77 | 0.00 | 0 | 48,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.29 | Call | | | 1,132.10270 | 1,075.159 | 13.71 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.29 | Put | | | 31.40270 | 34.658 | 13.71 | 0.00 | 0 | 50,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.75 | Call | | | 733.87060 | 682.043 | 13.17 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.75 | Put | | | 93.17060 | 101.543 | 13.17 | 0.00 | 0 | 1,585 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.50 | Call | | | 943.58560 | 888.500 | 13.46 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.00 | Put | | | 15.35670 | 16.773 | 14.20 | 0.00 | 0 | 59,545 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.17 | Call | | | 1,243.57630 | 1,185.853 | 13.85 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.17 | Put | | | 22.87630 | 25.353 | 13.85 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.54 | Call | | | 908.82890 | 854.181 | 13.42 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.54 | Put | | | 58.12890 | 63.681 | 13.42 | 0.00 | 0 | 50,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.24 | Call | | | 1,178.26610 | 1,120.974 | 13.77 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 16.80 | Call | | | 19.04000 | 16.349 | 28.56 | 0.00 | 0 | 300 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 16.80 | Put | | | 4,397.74000 | 4,455.249 | 28.56 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 11.40 | Call | | | 1,071.51250 | 1,015.896 | 13.61 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 11.40 | Put | | | 50.21250 | 54.796 | 13.61 | 0.00 | 0 | 1,000 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 13.27 | Call | | | 153.25430 | 135.439 | 16.81 | 0.00 | 0 | 250 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 11.15 | Put | | | 27.69390 | 30.539 | 13.88 | 0.00 | 0 | 250 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 13.27 | Put | | | 1,001.95430 | 1,044.339 | 16.81 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 14.00 | Call | | | 79.11280 | 68.931 | 19.15 | 0.00 | 0 | 1,000 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 14.00 | Put | | | 1,657.81280 | 1,707.831 | 19.15 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,634.58960 | 1,575.422 | 14.65 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 10.80 | Put | | | 13.28960 | 14.322 | 14.65 | 0.00 | 0 | 300 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 11.15 | Call | | | 1,298.99390 | 1,241.639 | 13.88 | 0.00 | 0 | 0 |
| \$ / R | On | 30/09/2015 | Foreign Exchange Option | 12.80 | Call | | | 255.18480 | 228.920 | 15.38 | 0.00 | 0 | 0 |
| \$ / R | On | 30/09/2015 | Foreign Exchange Option | 12.80 | Put | | | 629.48480 | 663.420 | 15.38 | 0.00 | 0 | 0 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 13.56 | Call | | | 173.48380 | 156.236 | 17.59 | 0.00 | 0 | 250 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 13.56 | Put | | | 1,246.38380 | 1,289.436 | 17.59 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 16.98 | Call | | | 33.82350 | 29.271 | 27.93 | 0.00 | 0 | 300 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 16.98 | Put | | | 4,526.72350 | 4,582.470 | 27.93 | 0.00 | 0 | 0 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,710.16370 | 1,651.080 | 14.73 | 0.00 | 0 | 0 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 10.80 | Put | | | 23.06370 | 24.280 | 14.73 | 0.00 | 0 | 300 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 11.15 | Call | | | 1,378.83050 | 1,321.381 | 13.91 | 0.00 | 0 | 0 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 11.15 | Put | | | 41.73050 | 44.581 | 13.91 | 0.00 | 0 | 250 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 11.15 | Call | | | 1,452.29150 | 1,395.358 | 13.95 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 11.15 | Put | | | 53.69150 | 57.158 | 13.95 | 0.00 | 0 | 250 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.85 | Call | | | 187.98330 | 171.245 | 18.25 | 0.00 | 0 | 250 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.85 | Put | | | 1,489.38330 | 1,533.045 | 18.25 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 17.45 | Call | | | 37.73500 | 33.209 | 27.36 | 0.00 | 0 | 300 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 17.45 | Put | | | 4,939.13500 | 4,995.010 | 27.36 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,780.38350 | 1,721.901 | 14.75 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 10.80 | Put | | | 31.78350 | 33.701 | 14.75 | 0.00 | 0 | 300 |
| \$ / R | On | 08/12/2015 | Foreign Exchange Option | 12.34 | Call | | | 618.91110 | 579.544 | 14.29 | 0.00 | 0 | 0 |
| \$ / R | On | 08/12/2015 | Foreign Exchange Option | 12.34 | Put | | | 381.71110 | 402.844 | 14.29 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 20.77 | Call | | | 4.19120 | 3.152 | 27.03 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 20.77 | Put | | | 8,190.39120 | 8,249.952 | 27.03 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.97 | Call | | | 116.64090 | 106.338 | 21.05 | 0.00 | 0 | 8,210 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.97 | Put | | | 2,502.84090 | 2,553.138 | 21.05 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 15.80 | Call | | | 104.02720 | 99.414 | 24.90 | 0.00 | 0 | 53,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 15.80 | Put | | | 3,320.22720 | 3,376.214 | 24.90 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.66 | Call | | | 244.20150 | 224.546 | 17.67 | 0.00 | 0 | 2,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.66 | Put | | | 1,320.40150 | 1,361.346 | 17.67 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 16.50 | Call | | | 96.70260 | 83.445 | 27.03 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 16.50 | Put | | | 4,012.90260 | 4,060.245 | 27.03 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.84 | Call | | | 124.30610 | 113.362 | 20.72 | 0.00 | 0 | 8,200 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.84 | Put | | | 2,380.50610 | 2,430.162 | 20.72 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.20 | Call | | | 331.72170 | 306.385 | 16.43 | 0.00 | 0 | 677 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.20 | Put | | | 947.92170 | 983.185 | 16.43 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 15.00 | Call | | | 114.97510 | 104.812 | 21.13 | 0.00 | 0 | 56,100 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 15.00 | Put | | | 2,531.17510 | 2,581.612 | 21.13 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.50 | Call | | | 270.82280 | 249.391 | 17.24 | 0.00 | 0 | 12,987 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.50 | Put | | | 1,187.02280 | 1,226.191 | 17.24 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.00 | Call | | | 382.15610 | 354.112 | 15.91 | 0.00 | 0 | 1,197 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.00 | Put | | | 798.35610 | 830.912 | 15.91 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.37 | Call | | | 159.34920 | 145.582 | 19.51 | 0.00 | 0 | 580 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.37 | Put | | | 1,945.54920 | 1,992.382 | 19.51 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.10 | Call | | | 355.86900 | 329.127 | 16.17 | 0.00 | 0 | 13,241 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.10 | Put | | | 872.06900 | 905.927 | 16.17 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.15 | Call | | | 726.32900 | 684.247 | 13.93 | 0.00 | 0 | 1,650 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.15 | Put | | | 292.52900 | 311.047 | 13.93 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.44 | Call | | | 281.77790 | 259.630 | 17.08 | 0.00 | 0 | 39,422 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.44 | Put | | | 1,137.97790 | 1,176.429 | 17.08 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.57 | Call | | | 524.57780 | 489.640 | 14.80 | 0.00 | 0 | 10,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.57 | Put | | | 510.77780 | 536.440 | 14.80 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.00 | Call | | | 813.77690 | 769.575 | 13.63 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.00 | Put | | | 229.97690 | 246.375 | 13.63 | 0.00 | 0 | 116,600 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.05 | Call | | | 368.73570 | 341.348 | 16.04 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.05 | Put | | | 834.93570 | 868.148 | 16.04 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.10 | Call | | | 754.53800 | 711.755 | 13.83 | 0.00 | 0 | 537 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.10 | Put | | | 270.73800 | 288.555 | 13.83 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.80 | Call | | | 952.92070 | 903.209 | 13.48 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.80 | Put | | | 169.12070 | 180.010 | 13.48 | 0.00 | 0 | 1,100 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.56 | Call | | | 528.68890 | 493.414 | 14.77 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.56 | Put | | | 504.88890 | 530.214 | 14.77 | 0.00 | 0 | 2,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.95 | Call | | | 844.81720 | 799.904 | 13.54 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.95 | Put | | | 211.01720 | 226.704 | 13.54 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.40 | Call | | | 1,271.15830 | 1,218.530 | 13.66 | 0.00 | 0 | 1,197 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.40 | Put | | | 87.35830 | 95.330 | 13.66 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.04 | Call | | | 789.62960 | 745.996 | 13.71 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.04 | Put | | | 245.82960 | 262.796 | 13.71 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.75 | Call | | | 990.41250 | 940.312 | 13.51 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.75 | Put | | | 156.61250 | 167.112 | 13.51 | 0.00 | 0 | 20,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 10.95 | Call | | | 1,679.55080 | 1,621.441 | 14.41 | 0.00 | 0 | 4,331 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 10.95 | Put | | | 45.75080 | 48.241 | 14.41 | 0.00 | 0 | 8,917 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.90 | Call | | | 880.09970 | 831.186 | 13.44 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.90 | Put | | | 196.29970 | 207.986 | 13.44 | 0.00 | 0 | 8,210 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.00 | Call | | | 1,632.90070 | 1,574.954 | 14.30 | 0.00 | 0 | 1,177 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.00 | Put | | | 49.10070 | 51.754 | 14.30 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.20 | Call | | | 1,448.73600 | 1,391.565 | 13.84 | 0.00 | 0 | 39,422 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.20 | Put | | | 64.93600 | 68.365 | 13.84 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.61 | Call | | | 1,099.02240 | 1,047.876 | 13.57 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.61 | Put | | | 125.22240 | 134.676 | 13.57 | 0.00 | 0 | 580 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.15 | Call | | | 3,436.21230 | 3,375.989 | 18.21 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.15 | Put | | | 2.41230 | 2.789 | 18.21 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.20 | Call | | | 3,386.45230 | 3,326.253 | 18.11 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.20 | Put | | | 2.65230 | 3.053 | 18.11 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.25 | Call | | | 3,336.71440 | 3,276.540 | 18.01 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.25 | Put | | | 2.91440 | 3.340 | 18.01 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 14.15 | Call | | | 196.63910 | 180.863 | 18.87 | 0.00 | 0 | 250 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 14.15 | Put | | | 1,740.93910 | 1,785.663 | 18.87 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 17.87 | Call | | | 42.59530 | 36.423 | 26.93 | 0.00 | 0 | 300 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 17.87 | Put | | | 5,306.89530 | 5,361.223 | 26.93 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,845.00290 | 1,787.034 | 14.72 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 10.80 | Put | | | 39.30290 | 41.834 | 14.72 | 0.00 | 0 | 300 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 11.14 | Call | | | 1,528.30680 | 1,471.767 | 13.96 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 11.14 | Put | | | 62.60680 | 66.567 | 13.96 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 11.15 | Call | | | 1,519.15810 | 1,462.669 | 13.94 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 11.15 | Put | | | 63.45810 | 67.469 | 13.94 | 0.00 | 0 | 250 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 12.97 | Call | | | 497.17830 | 468.131 | 15.67 | 0.00 | 0 | 4,600 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 12.97 | Put | | | 777.27830 | 808.831 | 15.67 | 0.00 | 0 | 0 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 13.11 | Call | | | 456.46050 | 429.063 | 16.02 | 0.00 | 0 | 3,600 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 13.11 | Put | | | 876.56050 | 909.763 | 16.02 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 14.48 | Call | | | 218.29050 | 202.720 | 19.37 | 0.00 | 0 | 250 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 14.48 | Put | | | 2,008.39050 | 2,053.420 | 19.37 | 0.00 | 0 | 0 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 11.80 | Call | | | 1,076.32360 | 1,028.914 | 13.45 | 0.00 | 0 | 0 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 11.80 | Put | | | 186.42360 | 199.613 | 13.45 | 0.00 | 0 | 250 |
| \$ / R | On | 12/02/2016 | Foreign Exchange Option | 15.40 | Call | | | 170.79180 | 163.440 | 21.74 | 0.00 | 0 | 1,000 |
| \$ / R | On | 12/02/2016 | Foreign Exchange Option | 15.40 | Put | | | 2,844.39180 | 2,897.640 | 21.74 | 0.00 | 0 | 0 |
| \$ / R | On | 12/02/2016 | Foreign Exchange Option | 11.60 | Call | | | 1,267.97480 | 1,220.195 | 13.41 | 0.00 | 0 | 0 |
| \$ / R | On | 12/02/2016 | Foreign Exchange Option | 11.60 | Put | | | 141.57480 | 154.395 | 13.41 | 0.00 | 0 | 1,000 |
| \$ / R | On | 25/02/2016 | Foreign Exchange Option | 11.80 | Call | | | 1,149.56230 | 1,103.754 | 13.40 | 0.00 | 0 | 0 |
| \$ / R | On | 25/02/2016 | Foreign Exchange Option | 11.80 | Put | | | 193.56230 | 208.354 | 13.40 | 0.00 | 0 | 250 |
| \$ / R | On | 25/02/2016 | Foreign Exchange Option | 14.84 | Call | | | 225.08860 | 209.958 | 19.95 | 0.00 | 0 | 250 |
| \$ / R | On | 25/02/2016 | Foreign Exchange Option | 14.84 | Put | | | 2,309.08860 | 2,354.558 | 19.95 | 0.00 | 0 | 0 |
| \$ / R | On | 11/03/2016 | Foreign Exchange Option | 12.53 | Call | | | 761.56660 | 727.877 | 14.49 | 0.00 | 0 | 0 |
| \$ / R | On | 11/03/2016 | Foreign Exchange Option | 12.53 | Put | | | 501.36660 | 528.277 | 14.49 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.59 | Put | | | 2,070.47870 | 2,113.710 | 19.26 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.05 | Call | | | 1,821.35560 | 1,768.029 | 13.94 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.05 | Put | | | 74.35560 | 81.629 | 13.94 | 0.00 | 0 | 1,500 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.55 | Call | | | 1,383.61100 | 1,335.031 | 13.24 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.55 | Put | | | 136.61100 | 148.631 | 13.24 | 0.00 | 0 | 42,370 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.11 | Put | | | 295.39300 | 314.678 | 13.51 | 0.00 | 0 | 786 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.80 | Call | | | 1,194.42090 | 1,148.683 | 13.35 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.80 | Put | | | 197.42090 | 212.283 | 13.35 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 20.23 | Call | | | 28.94720 | 25.517 | 26.11 | 0.00 | 0 | 1,500 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 20.23 | Put | | | 7,461.94720 | 7,519.117 | 26.11 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.59 | Call | | | 277.47870 | 260.110 | 19.26 | 0.00 | 0 | 1,204 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.04 | Put | | | 270.99670 | 288.704 | 13.46 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.75 | Call | | | 202.42380 | 191.500 | 22.66 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.75 | Put | | | 3,155.42380 | 3,205.100 | 22.66 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.50 | Call | | | 199.02620 | 188.611 | 25.70 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.50 | Put | | | 3,902.02620 | 3,952.211 | 25.70 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.11 | Call | | | 982.39300 | 941.078 | 13.51 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.83 | Put | | | 205.78260 | 220.993 | 13.36 | 0.00 | 0 | 1,204 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.94 | Call | | | 369.09200 | 347.958 | 17.80 | 0.00 | 0 | 788 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.94 | Put | | | 1,512.09200 | 1,551.558 | 17.80 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.31 | Call | | | 312.65180 | 293.660 | 18.64 | 0.00 | 0 | 43,156 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.31 | Put | | | 1,825.65180 | 1,867.260 | 18.64 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.04 | Call | | | 1,027.99670 | 985.104 | 13.46 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.95 | Put | | | 241.59370 | 258.228 | 13.42 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.05 | Call | | | 1,021.39680 | 978.630 | 13.46 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.05 | Put | | | 274.39680 | 292.230 | 13.46 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.06 | Call | | | 1,014.82800 | 972.181 | 13.47 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.06 | Put | | | 277.82800 | 295.781 | 13.47 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.83 | Call | | | 1,172.78260 | 1,127.393 | 13.36 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.91 | Call | | | 1,116.23070 | 1,071.787 | 13.40 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.91 | Put | | | 229.23070 | 245.387 | 13.40 | 0.00 | 0 | 788 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.95 | Call | | | 1,088.59370 | 1,044.628 | 13.42 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2016 | Foreign Exchange Option | 15.25 | Call | | | 236.44440 | 221.369 | 20.63 | 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 | 29/03/2016 | Foreign Exchange Option | 15.25 | Put | | | 2,654.84440 | 2,700.469 | 20.63 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2016 | Foreign Exchange Option | 11.80 | Call | | | 1,233.09630 | 1,186.877 | 13.33 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2016 | Foreign Exchange Option | 11.80 | Put | | | 201.49630 | 215.977 | 13.33 | 0.00 | 0 | 250 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 11.80 | Call | | | 1,304.86680 | 1,258.646 | 13.32 | 0.00 | 0 | 0 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 11.80 | Put | | | 208.16680 | 222.246 | 13.32 | 0.00 | 0 | 250 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 15.66 | Call | | | 252.66620 | 244.338 | 21.83 | 0.00 | 0 | 250 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 15.66 | Put | | | 3,015.96620 | 3,067.938 | 21.83 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 16.13 | Call | | | 287.22290 | 276.669 | 23.27 | 0.00 | 0 | 250 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 16.13 | Put | | | 3,448.42290 | 3,497.869 | 23.27 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 11.80 | Call | | | 1,382.80720 | 1,335.423 | 13.25 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 11.80 | Put | | | 214.00720 | 226.623 | 13.25 | 0.00 | 0 | 250 |
| \$ / R | On | 06/06/2016 | Foreign Exchange Option | 15.45 | Put | | | 2,776.55720 | 2,821.102 | 20.73 | 0.00 | 0 | 0 |
| \$ / R | On | 06/06/2016 | Foreign Exchange Option | 12.20 | Call | | | 1,142.64700 | 1,098.393 | 13.60 | 0.00 | 0 | 0 |
| \$ / R | On | 06/06/2016 | Foreign Exchange Option | 12.20 | Put | | | 350.64700 | 366.193 | 13.60 | 0.00 | 0 | 1,000 |
| \$ / R | On | 06/06/2016 | Foreign Exchange Option | 15.45 | Call | | | 318.55720 | 303.302 | 20.73 | 0.00 | 0 | 1,000 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.30 | Call | | | 693.73710 | 664.376 | 16.12 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.30 | Put | | | 994.73710 | 1,025.176 | 16.12 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.31 | Call | | | 690.78610 | 661.523 | 16.14 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.31 | Put | | | 1,001.78610 | 1,032.323 | 16.14 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.29 | Call | | | 696.70080 | 667.246 | 16.10 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.29 | Put | | | 987.70080 | 1,018.046 | 16.10 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.30 | Call | | | 702.30020 | 672.778 | 16.11 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.30 | Put | | | 994.00020 | 1,024.278 | 16.11 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.31 | Call | | | 699.33820 | 669.919 | 16.13 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.31 | Put | | | 1,001.03820 | 1,031.419 | 16.13 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.29 | Call | | | 705.27990 | 675.660 | 16.09 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.29 | Put | | | 986.97990 | 1,017.160 | 16.09 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 16.62 | Call | | | 321.72340 | 312.078 | 24.68 | 0.00 | 0 | 250 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 16.62 | Put | | | 3,899.72340 | 3,949.478 | 24.68 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 11.80 | Call | | | 1,459.38570 | 1,411.340 | 13.15 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 11.80 | Put | | | 217.38570 | 228.740 | 13.15 | 0.00 | 0 | 250 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 11.80 | Call | | | 1,527.60610 | 1,480.152 | 13.17 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 11.80 | Put | | | 224.10610 | 235.352 | 13.17 | 0.00 | 0 | 250 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 17.13 | Call | | | 342.24690 | 319.538 | 25.42 | 0.00 | 0 | 250 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 17.13 | Put | | | 4,368.74690 | 4,404.738 | 25.42 | 0.00 | 0 | 0 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 11.80 | Call | | | 1,601.08720 | 1,549.976 | 13.17 | 0.00 | 0 | 0 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 11.80 | Put | | | 233.88720 | 240.876 | 13.17 | 0.00 | 0 | 250 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 17.70 | Call | | | 305.27340 | 293.415 | 25.31 | 0.00 | 0 | 250 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 17.70 | Put | | | 4,838.07340 | 4,884.315 | 25.31 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.30 | Call | | | 861.76060 | 860.706 | 16.45 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.30 | Put | | | 1,076.16060 | 1,075.106 | 16.45 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.31 | Call | | | 858.64960 | 857.594 | 16.47 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.31 | Put | | | 1,083.04960 | 1,081.994 | 16.47 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.29 | Call | | | 864.89340 | 863.841 | 16.43 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.29 | Put | | | 1,069.29340 | 1,068.241 | 16.43 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.30 | Call | | | 911.97720 | 879.545 | 16.05 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.30 | Put | | | 993.87720 | 1,018.945 | 16.05 | 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 | 19/09/2016 | Foreign Exchange Option | 13.31 | Call | | | 908.65560 | 876.314 | 16.07 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.31 | Put | | | 1,000.55560 | 1,025.714 | 16.07 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.29 | Call | | | 915.32170 | 882.799 | 16.03 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.29 | Put | | | 987.22170 | 1,012.199 | 16.03 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 18.25 | Call | | | 290.53230 | 267.904 | 24.94 | 0.00 | 0 | 250 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 18.25 | Put | | | 5,303.23230 | 5,338.104 | 24.94 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 11.80 | Call | | | 1,681.74520 | 1,629.015 | 13.23 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 11.80 | Put | | | 244.44520 | 249.215 | 13.23 | 0.00 | 0 | 250 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 11.80 | Call | | | 1,745.04210 | 1,697.613 | 13.33 | 0.00 | 0 | 0 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 11.80 | Put | | | 248.34210 | 257.713 | 13.33 | 0.00 | 0 | 250 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 18.77 | Call | | | 268.55540 | 254.860 | 24.96 | 0.00 | 0 | 250 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 18.77 | Put | | | 5,741.85540 | 5,784.960 | 24.96 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 11.80 | Call | | | 1,820.35760 | 1,771.325 | 13.29 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 11.80 | Put | | | 253.65760 | 260.725 | 13.29 | 0.00 | 0 | 250 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 19.40 | Call | | | 244.32110 | 231.470 | 24.72 | 0.00 | 0 | 250 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 19.40 | Put | | | 6,277.62110 | 6,320.870 | 24.72 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.65 | Call | | | 1,339.62640 | 1,298.532 | 14.38 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.65 | Put | | | 588.92640 | 603.632 | 14.38 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.66 | Call | | | 1,334.76790 | 1,293.702 | 14.40 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.66 | Put | | | 594.06790 | 608.802 | 14.40 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.64 | Call | | | 1,344.50630 | 1,303.384 | 14.37 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.64 | Put | | | 583.80630 | 598.484 | 14.37 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.81 | Call | | | 217.17760 | 205.349 | 24.20 | 0.00 | 0 | 250 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.81 | Put | | | 6,615.87760 | 6,659.749 | 24.20 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.29 | Call | | | 1,101.18670 | 1,068.277 | 15.91 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.29 | Put | | | 979.88670 | 1,002.677 | 15.91 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.30 | Call | | | 1,097.92710 | 1,065.097 | 15.93 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.30 | Put | | | 986.62710 | 1,009.497 | 15.93 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.31 | Call | | | 1,094.69090 | 1,061.935 | 15.95 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.31 | Put | | | 993.39090 | 1,016.335 | 15.95 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 11.80 | Call | | | 1,862.69200 | 1,813.528 | 13.17 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 11.80 | Put | | | 251.39200 | 257.928 | 13.17 | 0.00 | 0 | 250 |
| Total \$ / R Option | | | | | | | | | | | 2,922,792.00 | 10,000 | 1,380,788 |
| Total \$ / R | | | | | | | | | | | 443,145,684.30 | 45,838 | 2,137,677 |
| \$ / R MAXI | On | 14/09/2015 | Foreign Exchange Future | | | 12.33050 | | 12.39070 | | | 456,228.50 | 37 | 753 |
| \$ / R MAXI | On | 11/12/2015 | Foreign Exchange Future | | | 12.52320 | | 12.58380 | | | 0.00 | 0 | 56 |
| \$ / R MAXI | On | 14/03/2016 | Foreign Exchange Future | | | 12.73640 | | 12.79700 | | | 0.00 | 0 | 31 |
| \$ / R MAXI | On | 13/06/2016 | Foreign Exchange Future | | | 12.94850 | | 13.00830 | | | 0.00 | 0 | 0 |
| Total \$ / R MAXI Future | | | | | | | | | | | 456,228.50 | 37 | 840 |
| \$ / R MAXI | On | 14/09/2015 | Foreign Exchange Option | 11.69 | Put | | | 8,176.28400 | 8,923.050 | 13.24 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/09/2015 | Foreign Exchange Option | 11.70 | Call | | | 77,428.17780 | 72,169.284 | 13.23 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/09/2015 | Foreign Exchange Option | 11.70 | Put | | | 8,358.17780 | 9,119.284 | 13.23 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/09/2015 | Foreign Exchange Option | 11.71 | Call | | | 76,613.32590 | 71,368.984 | 13.22 | 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 | 11.71 | Put | | | | 8,543.32590 | 9,318.984 | 13.22 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/09/2015 | Foreign Exchange Option | 11.69 | Call | | | | 78,246.28400 | 72,973.050 | 13.24 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 11/12/2015 | Foreign Exchange Option | 11.85 | Call | | | | 91,614.37570 | 86,682.705 | 13.46 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 11/12/2015 | Foreign Exchange Option | 11.85 | Put | | | | 18,234.37570 | 19,362.705 | 13.46 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 11/12/2015 | Foreign Exchange Option | 11.86 | Call | | | | 90,887.74100 | 85,963.948 | 13.46 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 11/12/2015 | Foreign Exchange Option | 11.86 | Put | | | | 18,507.74100 | 19,643.948 | 13.46 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 11/12/2015 | Foreign Exchange Option | 11.84 | Call | | | | 92,344.21850 | 87,404.428 | 13.46 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 11/12/2015 | Foreign Exchange Option | 11.84 | Put | | | | 17,964.21850 | 19,084.428 | 13.46 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/03/2016 | Foreign Exchange Option | 12.40 | Put | | | | 43,066.11920 | 45,623.282 | 14.17 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/03/2016 | Foreign Exchange Option | 12.41 | Call | | | | 82,289.93980 | 78,797.995 | 14.20 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/03/2016 | Foreign Exchange Option | 12.41 | Put | | | | 43,589.93980 | 46,157.995 | 14.20 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/03/2016 | Foreign Exchange Option | 12.39 | Call | | | | 83,245.76110 | 79,731.965 | 14.15 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/03/2016 | Foreign Exchange Option | 12.39 | Put | | | | 42,545.76110 | 45,091.965 | 14.15 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/03/2016 | Foreign Exchange Option | 12.40 | Call | | | | 82,766.11920 | 79,263.282 | 14.17 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 13/06/2016 | Foreign Exchange Option | 13.44 | Call | | | | 66,239.91530 | 63,422.685 | 16.43 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 13/06/2016 | Foreign Exchange Option | 13.44 | Put | | | | 109,409.91530 | 112,572.685 | 16.43 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 13/06/2016 | Foreign Exchange Option | 13.45 | Call | | | | 65,967.39290 | 63,159.371 | 16.45 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 13/06/2016 | Foreign Exchange Option | 13.45 | Put | | | | 110,137.39290 | 113,309.371 | 16.45 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 13/06/2016 | Foreign Exchange Option | 13.46 | Call | | | | 65,696.99980 | 62,897.635 | 16.47 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 13/06/2016 | Foreign Exchange Option | 13.46 | Put | | | | 110,866.99980 | 114,047.635 | 16.47 | 0.00 | 0 | 0 |
| Total \$ / R MAXI Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total \$ / R MAXI | | | | | | | | | | | 456,228.50 | 37 | 840 |
| £ / R | On 14/09/2015 | Foreign Exchange Future | | | 19.57300 | | | 19.66370 | | | 10,314,971.00 | 527 | 28,876 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | | | 19.86730 | | | 19.95920 | | | 0.00 | 0 | 11,258 |
| £ / R | On 14/03/2016 | Foreign Exchange Future | | | 20.19670 | | | 20.28910 | | | 0.00 | 0 | 1,080 |
| £ / R | On 13/06/2016 | Foreign Exchange Future | | | 20.52790 | | | 20.62020 | | | 0.00 | 0 | 0 |
| Total £ / R Future | | | | | | | | | | | 10,314,971.00 | 527 | 41,214 |
| £ / R | On 14/09/2015 | Foreign Exchange Option | 18.95 | Put | | | | 215.51590 | 239.487 | 13.04 | 0.00 | 0 | 0 |
| £ / R | On 14/09/2015 | Foreign Exchange Option | 18.96 | Call | | | | 922.19920 | 855.711 | 13.04 | 0.00 | 0 | 0 |
| £ / R | On 14/09/2015 | Foreign Exchange Option | 18.50 | Call | | | | 1,275.88600 | 1,198.031 | 13.05 | 0.00 | 0 | 0 |
| £ / R | On 14/09/2015 | Foreign Exchange Option | 18.50 | Put | | | | 112.18600 | 125.031 | 13.05 | 0.00 | 0 | 18,900 |
| £ / R | On 14/09/2015 | Foreign Exchange Option | 18.16 | Put | | | | 66.92190 | 77.122 | 13.39 | 0.00 | 0 | 16,500 |
| £ / R | On 14/09/2015 | Foreign Exchange Option | 18.94 | Call | | | | 936.26470 | 869.296 | 13.04 | 0.00 | 0 | 0 |
| £ / R | On 14/09/2015 | Foreign Exchange Option | 18.94 | Put | | | | 212.56470 | 236.296 | 13.04 | 0.00 | 0 | 0 |
| £ / R | On 14/09/2015 | Foreign Exchange Option | 18.95 | Call | | | | 929.21590 | 862.487 | 13.04 | 0.00 | 0 | 0 |
| £ / R | On 14/09/2015 | Foreign Exchange Option | 18.00 | Call | | | | 1,715.37020 | 1,633.719 | 13.55 | 0.00 | 0 | 0 |
| £ / R | On 14/09/2015 | Foreign Exchange Option | 18.00 | Put | | | | 51.67020 | 60.719 | 13.55 | 0.00 | 0 | 16,500 |
| £ / R | On 14/09/2015 | Foreign Exchange Option | 18.16 | Call | | | | 1,570.62190 | 1,490.122 | 13.39 | 0.00 | 0 | 0 |
| £ / R | On 14/09/2015 | Foreign Exchange Option | 18.96 | Put | | | | 218.49920 | 242.711 | 13.04 | 0.00 | 0 | 0 |
| £ / R | On 14/09/2015 | Foreign Exchange Option | 20.50 | Call | | | | 236.06070 | 211.156 | 14.25 | 0.00 | 0 | 20,000 |
| £ / R | On 14/09/2015 | Foreign Exchange Option | 20.50 | Put | | | | 1,072.36070 | 1,138.156 | 14.25 | 0.00 | 0 | 0 |
| £ / R | On 14/09/2015 | Foreign Exchange Option | 10.98 | Call | | | | 8,683.70010 | 8,593.000 | 23.29 | 0.00 | 0 | 0 |
| £ / R | On 14/09/2015 | Foreign Exchange Option | 10.98 | Put | | | | 0.00010 | 0.000 | 23.29 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|----------------------|------------------|----------------|
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.50 | Call | | | 1,655.38840 | 1,581.901 | 13.11 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 20.77 | Call | | | 484.61960 | 452.821 | 14.74 | 0.00 | 0 | 18,900 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 17.87 | Put | | | 97.29600 | 102.956 | 13.13 | 0.00 | 0 | 830 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 20.33 | Put | | | 987.78600 | 1,041.598 | 14.21 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.16 | Call | | | 1,932.28390 | 1,853.993 | 13.12 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.16 | Put | | | 133.08390 | 146.693 | 13.12 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.49 | Call | | | 1,663.26110 | 1,589.621 | 13.11 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.49 | Put | | | 194.06110 | 212.321 | 13.11 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.50 | Put | | | 196.18840 | 214.601 | 13.11 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.51 | Call | | | 1,647.53310 | 1,574.199 | 13.11 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.51 | Put | | | 198.33310 | 216.899 | 13.11 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 20.33 | Call | | | 616.98600 | 578.898 | 14.21 | 0.00 | 0 | 8,250 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 20.77 | Put | | | 1,295.41960 | 1,355.521 | 14.74 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 17.87 | Call | | | 2,186.49600 | 2,100.256 | 13.13 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 19.21 | Call | | | 1,528.60750 | 1,466.490 | 13.16 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 19.21 | Put | | | 449.50750 | 479.790 | 13.16 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 19.19 | Call | | | 1,541.96210 | 1,479.038 | 13.15 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 19.19 | Put | | | 442.86210 | 472.338 | 13.15 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 19.20 | Call | | | 1,535.27640 | 1,472.481 | 13.15 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 19.20 | Put | | | 446.17640 | 475.781 | 13.15 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.50 | Put | | | 1,088.71160 | 1,142.023 | 14.23 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.51 | Call | | | 1,204.90180 | 1,166.041 | 14.24 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.51 | Put | | | 1,094.70180 | 1,148.141 | 14.24 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.49 | Call | | | 1,212.93600 | 1,173.811 | 14.22 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.49 | Put | | | 1,082.73600 | 1,135.911 | 14.22 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.50 | Call | | | 1,208.91160 | 1,169.923 | 14.23 | 0.00 | 0 | 0 |
| Total £ / R Option | | | | | | | | | | | 0.00 | 0 | 99,880 |
| Total £ / R | | | | | | | | | | | 10,314,971.00 | 527 | 141,094 |
| ¥ / R | On | 14/09/2015 | Foreign Exchange Future | | | 0.10058 | | 0.10083 | | | 0.00 | 0 | 20 |
| ¥ / R | On | 11/12/2015 | Foreign Exchange Future | | | 0.10231 | | 0.10255 | | | 0.00 | 0 | 4,298 |
| ¥ / R | On | 14/03/2016 | Foreign Exchange Future | | | 0.10431 | | 0.10456 | | | 0.00 | 0 | 0 |
| Total ¥ / R Future | | | | | | | | | | | 0.00 | 0 | 4,318 |
| ¥ / R | On | 14/09/2015 | Foreign Exchange Option | 0.09 | Call | | | 1,088.61660 | 1,064.189 | 11.96 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/09/2015 | Foreign Exchange Option | 0.09 | Put | | | 5.31660 | 6.089 | 11.96 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/09/2015 | Foreign Exchange Option | 0.10 | Call | | | 256.90900 | 248.511 | 11.17 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/09/2015 | Foreign Exchange Option | 0.10 | Put | | | 173.60900 | 190.411 | 11.17 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/09/2015 | Foreign Exchange Option | 0.11 | Call | | | 41.37700 | 40.238 | 14.90 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/09/2015 | Foreign Exchange Option | 0.11 | Put | | | 958.07700 | 982.138 | 14.90 | 0.00 | 0 | 0 |
| ¥ / R | On | 11/12/2015 | Foreign Exchange Option | 0.09 | Call | | | 1,286.72870 | 1,262.616 | 13.19 | 0.00 | 0 | 0 |
| ¥ / R | On | 11/12/2015 | Foreign Exchange Option | 0.09 | Put | | | 31.22870 | 31.916 | 13.19 | 0.00 | 0 | 0 |
| ¥ / R | On | 11/12/2015 | Foreign Exchange Option | 0.10 | Call | | | 515.69660 | 496.812 | 13.25 | 0.00 | 0 | 0 |
| ¥ / R | On | 11/12/2015 | Foreign Exchange Option | 0.10 | Put | | | 260.19660 | 266.112 | 13.25 | 0.00 | 0 | 0 |
| ¥ / R | On | 11/12/2015 | Foreign Exchange Option | 0.11 | Call | | | 191.81210 | 181.577 | 16.02 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| ¥ / R | On | 11/12/2015 | Foreign Exchange Option | 0.11 | Put | | | 936.31210 | 950.876 | 16.02 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2016 | Foreign Exchange Option | 0.10 | Call | | | 742.38550 | 723.992 | 13.66 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2016 | Foreign Exchange Option | 0.10 | Put | | | 286.58550 | 292.492 | 13.66 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2016 | Foreign Exchange Option | 0.11 | Call | | | 355.50930 | 343.564 | 15.94 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2016 | Foreign Exchange Option | 0.11 | Put | | | 899.70930 | 912.064 | 15.94 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2016 | Foreign Exchange Option | 0.12 | Call | | | 185.62650 | 178.413 | 18.28 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2016 | Foreign Exchange Option | 0.12 | Put | | | 1,729.82650 | 1,746.914 | 18.28 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | | 0.00 | 0 | 4,318 |
| € / R | On | 14/09/2015 | Foreign Exchange Future | | | 13.98880 | | 14.14330 | | | 14,450,430.40 | 1,033 | 47,240 |
| € / R | On | 21/09/2015 | Foreign Exchange Future | | | 14.00760 | | 14.16200 | | | 0.00 | 0 | 0 |
| € / R | On | 26/10/2015 | Foreign Exchange Future | | | 14.10240 | | 14.25780 | | | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Future | | | 14.22820 | | 14.38480 | | | 0.00 | 0 | 34,824 |
| € / R | On | 25/01/2016 | Foreign Exchange Future | | | 14.35650 | | 14.51390 | | | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Future | | | 14.49970 | | 14.65820 | | | 0.00 | 0 | 3,000 |
| € / R | On | 13/06/2016 | Foreign Exchange Future | | | 14.77690 | | 14.93750 | | | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Future | | | 15.04550 | | 15.20670 | | | 0.00 | 0 | 0 |
| Total € / R Future | | | | | | | | | | | 14,450,430.40 | 1,033 | 85,064 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 13.00 | Call | | | 1,178.78470 | 1,035.440 | 12.55 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 14.90 | Call | | | 146.16950 | 118.760 | 15.25 | 0.00 | 0 | 7,500 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 12.90 | Put | | | 27.93410 | 36.828 | 12.65 | 0.00 | 0 | 7,500 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 14.60 | Call | | | 208.46570 | 167.872 | 14.43 | 0.00 | 0 | 26,000 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 14.60 | Put | | | 665.16570 | 779.071 | 14.43 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 15.25 | Call | | | 99.62910 | 81.482 | 16.26 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 15.25 | Put | | | 1,206.32910 | 1,342.682 | 16.26 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 15.24 | Put | | | 1,197.39430 | 1,333.536 | 16.23 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 13.00 | Put | | | 35.48470 | 46.640 | 12.55 | 0.00 | 0 | 10,700 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 13.03 | Call | | | 1,151.36980 | 1,008.787 | 12.52 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 13.03 | Put | | | 38.06980 | 49.987 | 12.52 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 15.26 | Call | | | 98.57530 | 80.641 | 16.29 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 15.26 | Put | | | 1,215.27530 | 1,351.841 | 16.29 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 12.26 | Put | | | 7.22380 | 8.764 | 13.90 | 0.00 | 0 | 26,000 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 12.70 | Call | | | 1,460.72260 | 1,311.213 | 12.86 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 12.70 | Put | | | 17.42260 | 22.413 | 12.86 | 0.00 | 0 | 7,900 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 12.90 | Call | | | 1,271.23410 | 1,125.628 | 12.65 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 14.90 | Put | | | 902.86950 | 1,029.960 | 15.25 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 15.24 | Call | | | 100.69430 | 82.336 | 16.23 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 12.26 | Call | | | 1,890.52380 | 1,737.564 | 13.90 | 0.00 | 0 | 0 |
| € / R | On | 21/09/2015 | Foreign Exchange Option | 14.34 | Call | | | 307.72760 | 250.868 | 13.77 | 0.00 | 0 | 0 |
| € / R | On | 21/09/2015 | Foreign Exchange Option | 14.34 | Put | | | 485.72760 | 583.268 | 13.77 | 0.00 | 0 | 0 |
| € / R | On | 21/09/2015 | Foreign Exchange Option | 14.35 | Call | | | 304.26960 | 247.996 | 13.79 | 0.00 | 0 | 0 |
| € / R | On | 21/09/2015 | Foreign Exchange Option | 14.35 | Put | | | 492.26960 | 590.396 | 13.79 | 0.00 | 0 | 0 |
| € / R | On | 21/09/2015 | Foreign Exchange Option | 14.85 | Call | | | 172.77310 | 141.327 | 15.07 | 0.00 | 0 | 1,000 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| € / R | On | 21/09/2015 | Foreign Exchange Option | 14.85 | Put | | | 860.77310 | 983.727 | 15.07 | 0.00 | 0 | 1,000 |
| € / R | On | 21/09/2015 | Foreign Exchange Option | 14.33 | Call | | | 311.22040 | 253.772 | 13.74 | 0.00 | 0 | 0 |
| € / R | On | 21/09/2015 | Foreign Exchange Option | 14.33 | Put | | | 479.22040 | 576.172 | 13.74 | 0.00 | 0 | 0 |
| € / R | On | 26/10/2015 | Foreign Exchange Option | 14.35 | Call | | | 414.80000 | 353.929 | 13.86 | 0.00 | 0 | 0 |
| € / R | On | 26/10/2015 | Foreign Exchange Option | 14.35 | Put | | | 507.00000 | 601.529 | 13.86 | 0.00 | 0 | 0 |
| € / R | On | 26/10/2015 | Foreign Exchange Option | 14.92 | Call | | | 248.23960 | 212.400 | 15.19 | 0.00 | 0 | 1,000 |
| € / R | On | 26/10/2015 | Foreign Exchange Option | 14.92 | Put | | | 910.43960 | 1,030.001 | 15.19 | 0.00 | 0 | 1,000 |
| € / R | On | 26/10/2015 | Foreign Exchange Option | 14.33 | Call | | | 422.39450 | 360.471 | 13.81 | 0.00 | 0 | 0 |
| € / R | On | 26/10/2015 | Foreign Exchange Option | 14.33 | Put | | | 494.59450 | 588.071 | 13.81 | 0.00 | 0 | 0 |
| € / R | On | 26/10/2015 | Foreign Exchange Option | 14.34 | Call | | | 418.57860 | 357.183 | 13.83 | 0.00 | 0 | 0 |
| € / R | On | 26/10/2015 | Foreign Exchange Option | 14.34 | Put | | | 500.77860 | 594.783 | 13.83 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 10.95 | Call | | | 3,439.01160 | 3,282.244 | 15.93 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 10.95 | Put | | | 4.21160 | 4.044 | 15.93 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 13.05 | Call | | | 1,417.23260 | 1,277.465 | 12.54 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 13.05 | Put | | | 82.43260 | 99.265 | 12.54 | 0.00 | 0 | 6,682 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 13.90 | Call | | | 778.03760 | 685.983 | 13.00 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 13.90 | Put | | | 293.23760 | 357.783 | 13.00 | 0.00 | 0 | 6,076 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 16.50 | Call | | | 136.68730 | 122.898 | 18.63 | 0.00 | 0 | 6,682 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 16.50 | Put | | | 2,251.88730 | 2,394.698 | 18.63 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 14.99 | Call | | | 347.80520 | 307.713 | 15.25 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 14.99 | Put | | | 953.00520 | 1,069.513 | 15.25 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.00 | Call | | | 345.37950 | 305.616 | 15.27 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.00 | Put | | | 960.57950 | 1,077.416 | 15.27 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.01 | Call | | | 342.96980 | 303.539 | 15.30 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.01 | Put | | | 968.16980 | 1,085.339 | 15.30 | 0.00 | 0 | 0 |
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.92 | Call | | | 481.02560 | 430.349 | 14.90 | 0.00 | 0 | 1,000 |
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.92 | Put | | | 887.12560 | 993.849 | 14.90 | 0.00 | 0 | 0 |
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.62 | Call | | | 576.77460 | 516.236 | 14.26 | 0.00 | 0 | 0 |
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.62 | Put | | | 682.87460 | 779.736 | 14.26 | 0.00 | 0 | 0 |
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.63 | Call | | | 573.24760 | 513.063 | 14.28 | 0.00 | 0 | 0 |
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.63 | Put | | | 689.34760 | 786.563 | 14.28 | 0.00 | 0 | 0 |
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.85 | Call | | | 501.57080 | 448.751 | 14.75 | 0.00 | 0 | 1,000 |
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.85 | Put | | | 837.67080 | 942.251 | 14.75 | 0.00 | 0 | 0 |
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.61 | Call | | | 580.33100 | 519.432 | 14.23 | 0.00 | 0 | 0 |
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.61 | Put | | | 676.43100 | 772.932 | 14.23 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.00 | Put | | | 340.24340 | 406.354 | 12.81 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.01 | Call | | | 992.91580 | 900.963 | 12.83 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.01 | Put | | | 344.71580 | 411.263 | 12.83 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 13.99 | Call | | | 1,004.00180 | 911.170 | 12.79 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 13.99 | Put | | | 335.80180 | 401.470 | 12.79 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.00 | Call | | | 998.44340 | 906.054 | 12.81 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.25 | Call | | | 738.03500 | 685.633 | 15.19 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.24 | Put | | | 1,043.55400 | 1,151.495 | 15.17 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.26 | Call | | | 735.02690 | 682.879 | 15.21 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.26 | Put | | | 1,057.52690 | 1,165.979 | 15.21 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.25 | Put | | | 1,050.53500 | 1,158.733 | 15.19 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.96 | Call | | | 560.96690 | 523.143 | 16.55 | 0.00 | 0 | 6,000 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|----------------------|------------------|----------------|
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.96 | Put | | | 1,583.46690 | 1,706.243 | 16.55 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 14.20 | Call | | | 1,160.07500 | 1,072.239 | 13.05 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 14.20 | Put | | | 422.57500 | 495.339 | 13.05 | 0.00 | 0 | 6,000 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.24 | Call | | | 741.05400 | 688.395 | 15.17 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.96 | Call | | | 1,120.96940 | 1,020.445 | 14.59 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.96 | Put | | | 874.26940 | 934.945 | 14.59 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.94 | Call | | | 1,126.27500 | 1,027.375 | 14.55 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.94 | Put | | | 859.57500 | 921.875 | 14.55 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.95 | Call | | | 1,123.60890 | 1,023.898 | 14.57 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.95 | Put | | | 866.90890 | 928.398 | 14.57 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | | 0.00 | 0 | 123,040 |
| Total € / R | | | | | | | | | | | 14,450,430.40 | 1,033 | 208,104 |
| AU\$ / R | On | 14/09/2015 | Foreign Exchange Future | | | 9.52380 | | 9.65120 | | | 857,142.00 | 90 | 1,775 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Future | | | 9.62910 | | 9.75740 | | | 0.00 | 0 | 8,678 |
| AU\$ / R | On | 14/03/2016 | Foreign Exchange Future | | | 9.75010 | | 9.87910 | | | 0.00 | 0 | 1,000 |
| AU\$ / R | On | 13/06/2016 | Foreign Exchange Future | | | 9.87500 | | 10.00460 | | | 0.00 | 0 | 0 |
| Total AU\$ / R Future | | | | | | | | | | | 857,142.00 | 90 | 11,453 |
| AU\$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.35 | Put | | | 741.85010 | 858.401 | 13.49 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.36 | Call | | | 42.08440 | 31.471 | 13.52 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.36 | Put | | | 750.88440 | 867.671 | 13.52 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.34 | Call | | | 44.03860 | 32.948 | 13.47 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.34 | Put | | | 732.83860 | 849.148 | 13.47 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.35 | Call | | | 43.05010 | 32.201 | 13.49 | 0.00 | 0 | 0 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 7.35 | Put | | | 4.57890 | 5.314 | 17.86 | 0.00 | 0 | 0 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 7.25 | Call | | | 2,511.28270 | 2,383.585 | 18.23 | 0.00 | 0 | 0 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 7.25 | Put | | | 3.88270 | 4.485 | 18.23 | 0.00 | 0 | 0 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 7.30 | Call | | | 2,461.61690 | 2,333.982 | 18.05 | 0.00 | 0 | 0 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 7.30 | Put | | | 4.21690 | 4.882 | 18.05 | 0.00 | 0 | 0 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 7.35 | Call | | | 2,411.97890 | 2,284.414 | 17.86 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.50 | Call | | | 634.57560 | 553.894 | 12.66 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.50 | Put | | | 255.47560 | 303.794 | 12.66 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.51 | Call | | | 628.77010 | 548.523 | 12.67 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.51 | Put | | | 259.67010 | 308.423 | 12.67 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.49 | Call | | | 640.41820 | 559.308 | 12.65 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.49 | Put | | | 251.31820 | 299.208 | 12.65 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/06/2016 | Foreign Exchange Option | 10.10 | Put | | | 576.74350 | 649.270 | 13.38 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/06/2016 | Foreign Exchange Option | 10.08 | Call | | | 488.65540 | 430.861 | 13.34 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/06/2016 | Foreign Exchange Option | 10.08 | Put | | | 564.05540 | 635.861 | 13.34 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/06/2016 | Foreign Exchange Option | 10.09 | Call | | | 484.98460 | 427.549 | 13.36 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/06/2016 | Foreign Exchange Option | 10.09 | Put | | | 570.38460 | 642.549 | 13.36 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/06/2016 | Foreign Exchange Option | 10.10 | Call | | | 481.34350 | 424.270 | 13.38 | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| Total AU\$ / R | | | | | | | | | | | 857,142.00 | 90 | 11,453 |
| CAD/ R | On | 14/09/2015 | Foreign Exchange Future | | | 10.02660 | | 10.14630 | | | 11,029,260.00 | 1,100 | 2,836 |
| CAD/ R | On | 11/12/2015 | Foreign Exchange Future | | | 10.17180 | | 10.29260 | | | 0.00 | 0 | 0 |
| Total CAD/ R Future | | | | | | | | | | | 11,029,260.00 | 1,100 | 2,836 |
| CAD/ R | On | 14/09/2015 | Foreign Exchange Option | 9.64 | Call | | | 563.93530 | 474.838 | 12.12 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/09/2015 | Foreign Exchange Option | 9.64 | Put | | | 57.63530 | 88.238 | 12.12 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/09/2015 | Foreign Exchange Option | 9.65 | Call | | | 555.69090 | 467.499 | 12.12 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/09/2015 | Foreign Exchange Option | 9.65 | Put | | | 59.39090 | 90.899 | 12.12 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/09/2015 | Foreign Exchange Option | 9.66 | Call | | | 547.69700 | 460.218 | 12.12 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/09/2015 | Foreign Exchange Option | 9.66 | Put | | | 61.39700 | 93.618 | 12.12 | 0.00 | 0 | 0 |
| CAD/ R | On | 11/12/2015 | Foreign Exchange Option | 10.49 | Put | | | 484.39280 | 559.587 | 13.30 | 0.00 | 0 | 0 |
| CAD/ R | On | 11/12/2015 | Foreign Exchange Option | 10.50 | Call | | | 283.69280 | 238.515 | 13.33 | 0.00 | 0 | 0 |
| CAD/ R | On | 11/12/2015 | Foreign Exchange Option | 10.50 | Put | | | 491.09280 | 566.715 | 13.33 | 0.00 | 0 | 0 |
| CAD/ R | On | 11/12/2015 | Foreign Exchange Option | 10.51 | Call | | | 280.43070 | 235.677 | 13.35 | 0.00 | 0 | 0 |
| CAD/ R | On | 11/12/2015 | Foreign Exchange Option | 10.51 | Put | | | 497.83070 | 573.877 | 13.35 | 0.00 | 0 | 0 |
| CAD/ R | On | 11/12/2015 | Foreign Exchange Option | 10.49 | Call | | | 286.99280 | 241.387 | 13.30 | 0.00 | 0 | 0 |
| Total CAD/ R Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CAD/ R | | | | | | | | | | | 11,029,260.00 | 1,100 | 2,836 |
| CF CANDCO | On | 14/09/2015 | Foreign Exchange Future | | | 95.84320 | | 106.15290 | | | 0.00 | 0 | 24,000 |
| Total CF CANDCO CAGH Future | | | | | | | | | | | 0.00 | 0 | 24,000 |
| CF CANDCO | On | 14/09/2015 | Foreign Exchange Option | 159.99 | Call | | | 0.00000 | 0.000 | | 0.00 | 0 | 0 |
| CF CANDCO | On | 14/09/2015 | Foreign Exchange Option | 159.99 | Put | | | 53.83710 | 64.147 | | 0.00 | 0 | 0 |
| CF CANDCO | On | 14/09/2015 | Foreign Exchange Option | 160.00 | Call | | | 0.00000 | 0.000 | | 0.00 | 0 | 0 |
| CF CANDCO | On | 14/09/2015 | Foreign Exchange Option | 160.00 | Put | | | 53.84710 | 64.157 | | 0.00 | 0 | 0 |
| CF CANDCO | On | 14/09/2015 | Foreign Exchange Option | 160.01 | Call | | | 0.00000 | 0.000 | | 0.00 | 0 | 0 |
| CF CANDCO | On | 14/09/2015 | Foreign Exchange Option | 160.01 | Put | | | 53.85710 | 64.167 | | 0.00 | 0 | 0 |
| Total CF CANDCO CAGH Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CF CANDCO CAGH | | | | | | | | | | | 0.00 | 0 | 24,000 |
| CHF / R | On | 14/09/2015 | Foreign Exchange Future | | | 13.40810 | | 13.52880 | | | 0.00 | 0 | 1,627 |
| CHF / R | On | 11/12/2015 | Foreign Exchange Future | | | 13.67280 | | 13.79470 | | | 0.00 | 0 | 7,188 |
| Total CHF / R Future | | | | | | | | | | | 0.00 | 0 | 8,815 |
| CHF / R | On | 14/09/2015 | Foreign Exchange Option | 12.79 | Call | | | 836.35960 | 738.718 | 13.53 | 0.00 | 0 | 0 |
| CHF / R | On | 14/09/2015 | Foreign Exchange Option | 12.79 | Put | | | 97.55960 | 120.618 | 13.53 | 0.00 | 0 | 0 |
| CHF / R | On | 14/09/2015 | Foreign Exchange Option | 12.80 | Call | | | 828.29220 | 731.325 | 13.54 | 0.00 | 0 | 0 |
| CHF / R | On | 14/09/2015 | Foreign Exchange Option | 12.80 | Put | | | 99.49220 | 123.225 | 13.54 | 0.00 | 0 | 0 |
| CHF / R | On | 14/09/2015 | Foreign Exchange Option | 12.81 | Call | | | 820.25530 | 723.972 | 13.54 | 0.00 | 0 | 0 |
| CHF / R | On | 14/09/2015 | Foreign Exchange Option | 12.81 | Put | | | 101.45530 | 125.872 | 13.54 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| CHF / R | On | 11/12/2015 | Foreign Exchange Option | 13.99 | Call | | | 479.11640 | 432.467 | 15.12 | 0.00 | 0 | 0 |
| CHF / R | On | 11/12/2015 | Foreign Exchange Option | 13.99 | Put | | | 674.41640 | 749.666 | 15.12 | 0.00 | 0 | 0 |
| CHF / R | On | 11/12/2015 | Foreign Exchange Option | 14.00 | Call | | | 475.67790 | 429.279 | 15.14 | 0.00 | 0 | 0 |
| CHF / R | On | 11/12/2015 | Foreign Exchange Option | 14.00 | Put | | | 680.97790 | 756.479 | 15.14 | 0.00 | 0 | 0 |
| CHF / R | On | 11/12/2015 | Foreign Exchange Option | 14.01 | Call | | | 472.26180 | 426.115 | 15.16 | 0.00 | 0 | 0 |
| CHF / R | On | 11/12/2015 | Foreign Exchange Option | 14.01 | Put | | | 687.56180 | 763.315 | 15.16 | 0.00 | 0 | 0 |
| Total CHF / R Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CHF / R | | | | | | | | | | | 0.00 | 0 | 8,815 |
| CNH / R | On | 14/09/2015 | Foreign Exchange Future | | | 1.97520 | | 1.98580 | | | 0.00 | 0 | 0 |
| CNH / R | On | 11/12/2015 | Foreign Exchange Future | | | 1.99580 | | 2.00660 | | | 0.00 | 0 | 0 |
| Total CNH / R Future | | | | | | | | | | | 0.00 | 0 | 0 |
| CNH / R | On | 14/09/2015 | Foreign Exchange Option | 2.01 | Put | | | 661.69500 | 723.652 | 13.70 | 0.00 | 0 | 0 |
| CNH / R | On | 14/09/2015 | Foreign Exchange Option | 1.99 | Call | | | 501.36550 | 449.590 | 13.48 | 0.00 | 0 | 0 |
| CNH / R | On | 14/09/2015 | Foreign Exchange Option | 1.99 | Put | | | 543.36550 | 597.590 | 13.48 | 0.00 | 0 | 0 |
| CNH / R | On | 14/09/2015 | Foreign Exchange Option | 2.00 | Call | | | 457.09740 | 411.205 | 13.59 | 0.00 | 0 | 0 |
| CNH / R | On | 14/09/2015 | Foreign Exchange Option | 2.00 | Put | | | 599.09740 | 659.205 | 13.59 | 0.00 | 0 | 0 |
| CNH / R | On | 14/09/2015 | Foreign Exchange Option | 2.01 | Call | | | 419.69500 | 375.652 | 13.70 | 0.00 | 0 | 0 |
| CNH / R | On | 11/12/2015 | Foreign Exchange Option | 1.99 | Call | | | 856.73000 | 792.017 | 13.86 | 0.00 | 0 | 0 |
| CNH / R | On | 11/12/2015 | Foreign Exchange Option | 1.99 | Put | | | 690.73000 | 734.017 | 13.86 | 0.00 | 0 | 0 |
| CNH / R | On | 11/12/2015 | Foreign Exchange Option | 2.00 | Call | | | 809.09620 | 746.629 | 13.91 | 0.00 | 0 | 0 |
| CNH / R | On | 11/12/2015 | Foreign Exchange Option | 2.00 | Put | | | 743.09620 | 788.629 | 13.91 | 0.00 | 0 | 0 |
| CNH / R | On | 11/12/2015 | Foreign Exchange Option | 2.01 | Call | | | 766.81070 | 706.542 | 14.02 | 0.00 | 0 | 0 |
| CNH / R | On | 11/12/2015 | Foreign Exchange Option | 2.01 | Put | | | 800.81070 | 848.542 | 14.02 | 0.00 | 0 | 0 |
| Total CNH / R Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CNH / R | | | | | | | | | | | 0.00 | 0 | 0 |
| DKK / R | On | 14/09/2015 | Foreign Exchange Future | | | 1.87820 | | 1.89950 | | | 0.00 | 0 | 0 |
| DKK / R | On | 11/12/2015 | Foreign Exchange Future | | | 1.91230 | | 1.93410 | | | 0.00 | 0 | 0 |
| Total DKK / R Future | | | | | | | | | | | 0.00 | 0 | 0 |
| DKK / R | On | 14/09/2015 | Foreign Exchange Option | 1.74 | Put | | | 51.65020 | 80.701 | 13.94 | 0.00 | 0 | 0 |
| DKK / R | On | 14/09/2015 | Foreign Exchange Option | 1.75 | Call | | | 1,555.05810 | 1,374.713 | 13.81 | 0.00 | 0 | 0 |
| DKK / R | On | 14/09/2015 | Foreign Exchange Option | 1.75 | Put | | | 60.05810 | 92.713 | 13.81 | 0.00 | 0 | 0 |
| DKK / R | On | 14/09/2015 | Foreign Exchange Option | 1.76 | Call | | | 1,464.67510 | 1,288.963 | 13.71 | 0.00 | 0 | 0 |
| DKK / R | On | 14/09/2015 | Foreign Exchange Option | 1.76 | Put | | | 69.67510 | 106.963 | 13.71 | 0.00 | 0 | 0 |
| DKK / R | On | 14/09/2015 | Foreign Exchange Option | 1.74 | Call | | | 1,646.65020 | 1,462.701 | 13.94 | 0.00 | 0 | 0 |
| DKK / R | On | 11/12/2015 | Foreign Exchange Option | 1.99 | Call | | | 488.48880 | 416.536 | 13.76 | 0.00 | 0 | 0 |
| DKK / R | On | 11/12/2015 | Foreign Exchange Option | 1.99 | Put | | | 1,047.48880 | 1,193.536 | 13.76 | 0.00 | 0 | 0 |
| DKK / R | On | 11/12/2015 | Foreign Exchange Option | 2.00 | Call | | | 458.46440 | 389.102 | 13.83 | 0.00 | 0 | 0 |
| DKK / R | On | 11/12/2015 | Foreign Exchange Option | 2.00 | Put | | | 1,117.46440 | 1,266.102 | 13.83 | 0.00 | 0 | 0 |
| DKK / R | On | 11/12/2015 | Foreign Exchange Option | 2.01 | Call | | | 430.21410 | 365.047 | 13.95 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|----------------|
| DKK / R | On | 11/12/2015 | Foreign Exchange Option | 2.01 | Put | | | 1,189.21410 | 1,342.047 | 13.95 | 0.00 | 0 | 0 |
| Total DKK / R Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total DKK / R | | | | | | | | | | | 0.00 | 0 | 0 |
| KES / R | On | 14/09/2015 | Foreign Exchange Future | | | 0.12320 | | 0.12400 | | | 0.00 | 0 | 13 |
| KES / R | On | 11/12/2015 | Foreign Exchange Future | | | 0.12280 | | 0.12300 | | | 0.00 | 0 | 1,870 |
| KES / R | On | 14/03/2016 | Foreign Exchange Future | | | 0.12110 | | 0.12380 | | | 0.00 | 0 | 0 |
| Total KES / R Future | | | | | | | | | | | 0.00 | 0 | 1,883 |
| Total KES / R | | | | | | | | | | | 0.00 | 0 | 1,883 |
| NGN / R | On | 14/09/2015 | Foreign Exchange Future | | | 0.05910 | | 0.05930 | | | 0.00 | 0 | 27,500 |
| NGN / R | On | 11/12/2015 | Foreign Exchange Future | | | 0.05760 | | 0.05790 | | | 0.00 | 0 | 86,700 |
| NGN / R | On | 14/03/2016 | Foreign Exchange Future | | | 0.05640 | | 0.05670 | | | 0.00 | 0 | 0 |
| Total NGN / R Future | | | | | | | | | | | 0.00 | 0 | 114,200 |
| Total NGN / R | | | | | | | | | | | 0.00 | 0 | 114,200 |
| NZ\$ / R | On | 01/07/2015 | Foreign Exchange Future | | | 8.38650 | | 8.47550 | | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/09/2015 | Foreign Exchange Future | | | 8.44350 | | 8.53290 | | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 11/12/2015 | Foreign Exchange Future | | | 8.51670 | | 8.60640 | | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/03/2016 | Foreign Exchange Future | | | 8.60400 | | 8.69390 | | | 0.00 | 0 | 0 |
| Total NZ\$ / R Future | | | | | | | | | | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 01/07/2015 | Foreign Exchange Option | 8.79 | Call | | | 13.47940 | 183.704 | 56.21 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 01/07/2015 | Foreign Exchange Option | 8.79 | Put | | | 327.97940 | 587.204 | 56.21 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 01/07/2015 | Foreign Exchange Option | 8.80 | Call | | | 12.44830 | 186.289 | 57.22 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 01/07/2015 | Foreign Exchange Option | 8.80 | Put | | | 336.94830 | 599.789 | 57.22 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 01/07/2015 | Foreign Exchange Option | 8.81 | Call | | | 11.48440 | 178.164 | 56.29 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 01/07/2015 | Foreign Exchange Option | 8.81 | Put | | | 345.98440 | 601.664 | 56.29 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 01/07/2015 | Foreign Exchange Option | 8.65 | Call | | | 36.97420 | 146.049 | 41.65 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 01/07/2015 | Foreign Exchange Option | 8.65 | Put | | | 211.47420 | 409.549 | 41.65 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/09/2015 | Foreign Exchange Option | 9.11 | Call | | | 33.71300 | 24.301 | 12.10 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/09/2015 | Foreign Exchange Option | 9.11 | Put | | | 610.81300 | 690.801 | 12.10 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/09/2015 | Foreign Exchange Option | 9.09 | Call | | | 35.51350 | 25.639 | 12.02 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/09/2015 | Foreign Exchange Option | 9.09 | Put | | | 592.61350 | 672.139 | 12.02 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/09/2015 | Foreign Exchange Option | 9.10 | Call | | | 34.60040 | 24.961 | 12.06 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/09/2015 | Foreign Exchange Option | 9.10 | Put | | | 601.70040 | 681.461 | 12.06 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.09 | Call | | | 138.81070 | 114.020 | 13.29 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.09 | Put | | | 622.41070 | 687.320 | 13.29 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.10 | Call | | | 136.84390 | 112.369 | 13.32 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.10 | Put | | | 630.44390 | 695.669 | 13.32 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.11 | Call | | | 134.90770 | 110.745 | 13.35 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.11 | Put | | | 638.50770 | 704.045 | 13.35 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.14 | Call | | | 227.31480 | 199.656 | 13.62 | 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 |
|-----------------------------------|----|------------|-------------------------|--------|------------|--------------|-----------|--------------|-------------------|------------|------------------|------------------|---------------|
| NZ\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.14 | Put | | | 673.41480 | 735.656 | 13.62 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.15 | Call | | | 224.92890 | 197.604 | 13.65 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.15 | Put | | | 681.02890 | 743.604 | 13.65 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.16 | Call | | | 222.62920 | 195.581 | 13.68 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.16 | Put | | | 688.72920 | 751.581 | 13.68 | 0.00 | 0 | 0 |
| Total NZ\$ / R Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total NZ\$ / R | | | | | | | | | | | 0.00 | 0 | 0 |
| QUANTO € | On | 14/09/2015 | Foreign Exchange Future | | | 1.13450 | | 1.14140 | | | 56,725.00 | 50 | 25,824 |
| QUANTO € | On | 11/12/2015 | Foreign Exchange Future | | | 1.13610 | | 1.14310 | | | 0.00 | 0 | 0 |
| QUANTO € | On | 14/03/2016 | Foreign Exchange Future | | | 1.13840 | | 1.14540 | | | 0.00 | 0 | 0 |
| Total QUANTO € / \$ Future | | | | | | | | | | | 56,725.00 | 50 | 25,824 |
| Total QUANTO € / \$ | | | | | | | | | | | 56,725.00 | 50 | 25,824 |
| RAIN | On | 14/09/2015 | Foreign Exchange Future | | | 21,987.07000 | | 22,143.62000 | | | 0.00 | 0 | 0 |
| Total RAIN Future | | | | | | | | | | | 0.00 | 0 | 0 |
| Total RAIN | | | | | | | | | | | 0.00 | 0 | 0 |
| TRY / R | On | 14/09/2015 | Foreign Exchange Future | | | 4.46880 | | 4.45730 | | | 0.00 | 0 | 0 |
| TRY / R | On | 11/12/2015 | Foreign Exchange Future | | | 4.43070 | | 4.41840 | | | 0.00 | 0 | 0 |
| Total TRY / R Future | | | | | | | | | | | 0.00 | 0 | 0 |
| TRY / R | On | 14/09/2015 | Foreign Exchange Option | 4.61 | Call | | | 74.81630 | 83.115 | 16.15 | 0.00 | 0 | 0 |
| TRY / R | On | 14/09/2015 | Foreign Exchange Option | 4.61 | Put | | | 227.51630 | 224.315 | 16.15 | 0.00 | 0 | 0 |
| TRY / R | On | 14/09/2015 | Foreign Exchange Option | 4.59 | Call | | | 81.01590 | 89.735 | 16.12 | 0.00 | 0 | 0 |
| TRY / R | On | 14/09/2015 | Foreign Exchange Option | 4.59 | Put | | | 213.71590 | 210.935 | 16.12 | 0.00 | 0 | 0 |
| TRY / R | On | 14/09/2015 | Foreign Exchange Option | 4.60 | Call | | | 77.86640 | 86.375 | 16.14 | 0.00 | 0 | 0 |
| TRY / R | On | 14/09/2015 | Foreign Exchange Option | 4.60 | Put | | | 220.56640 | 217.575 | 16.14 | 0.00 | 0 | 0 |
| TRY / R | On | 11/12/2015 | Foreign Exchange Option | 4.49 | Call | | | 139.63250 | 145.862 | 14.12 | 0.00 | 0 | 0 |
| TRY / R | On | 11/12/2015 | Foreign Exchange Option | 4.49 | Put | | | 211.23250 | 205.162 | 14.12 | 0.00 | 0 | 0 |
| TRY / R | On | 11/12/2015 | Foreign Exchange Option | 4.50 | Call | | | 135.71700 | 141.879 | 14.14 | 0.00 | 0 | 0 |
| TRY / R | On | 11/12/2015 | Foreign Exchange Option | 4.50 | Put | | | 217.31700 | 211.179 | 14.14 | 0.00 | 0 | 0 |
| TRY / R | On | 11/12/2015 | Foreign Exchange Option | 4.51 | Call | | | 131.88870 | 137.984 | 14.16 | 0.00 | 0 | 0 |
| TRY / R | On | 11/12/2015 | Foreign Exchange Option | 4.51 | Put | | | 223.48870 | 217.284 | 14.16 | 0.00 | 0 | 0 |
| Total TRY / R Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total TRY / R | | | | | | | | | | | 0.00 | 0 | 0 |
| ZMW / R | On | 14/09/2015 | Foreign Exchange Future | | | 1.60030 | | 1.60660 | | | 0.00 | 0 | 130 |
| ZMW / R | On | 11/12/2015 | Foreign Exchange Future | | | 1.55820 | | 1.56410 | | | 0.00 | 0 | 0 |
| Total ZMW / R Future | | | | | | | | | | | 0.00 | 0 | 130 |

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|----------------|------------------|---------------|
| Total ZMW / R | | | | | | | | 0.00 | 0 | 130 |
| Total Futures | | | | | | | | 477 387 649.20 | 38,675 | 1,077,466 |
| Total Options | | | | | | | | 2 922 792.00 | 10,000 | 1,603,708 |
| Grand Total: | | | | | | | | 480,310,441.20 | 48,675 | 2,681,174 |