



Johannesburg  
Stock Exchange

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

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

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

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

## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/11/2015

| Contract Details                             | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value  | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------|------------------|---------------|
| \$ / R On 20/11/2015 Foreign Exchange Future |        |            | 13.90350  |           | 14.02560     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 24/11/2015 Foreign Exchange Future |        |            | 13.90590  |           | 14.02090     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 25/11/2015 Foreign Exchange Future |        |            | 13.90590  |           | 14.02300     |                   |            | 0.0000 | 0.00           | 0                | 301           |
| \$ / R On 26/11/2015 Foreign Exchange Future |        |            | 13.90790  |           | 14.02500     |                   |            | 0.0000 | 0.00           | 0                | 67            |
| \$ / R On 08/12/2015 Foreign Exchange Future |        |            | 13.93580  |           | 14.05350     |                   |            | 0.0000 | 0.00           | 0                | 276           |
| \$ / R On 11/12/2015 Foreign Exchange Future |        |            | 13.94360  |           | 14.06130     |                   |            | 0.0000 | 358,810,658.80 | 25,733           | 592,704       |
| \$ / R On 21/12/2015 Foreign Exchange Future |        |            | 13.96970  |           | 14.08740     |                   |            | 0.0000 | 0.00           | 0                | 250           |
| \$ / R On 29/12/2015 Foreign Exchange Future |        |            | 13.99040  |           | 14.10830     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 12/01/2016 Foreign Exchange Future |        |            | 14.02680  |           | 14.14500     |                   |            | 0.0000 | 0.00           | 0                | 4,390         |
| \$ / R On 13/01/2016 Foreign Exchange Future |        |            | 14.02940  |           | 14.14760     |                   |            | 0.0000 | 0.00           | 0                | 1,650         |
| \$ / R On 27/01/2016 Foreign Exchange Future |        |            | 14.06550  |           | 14.18400     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 29/01/2016 Foreign Exchange Future |        |            | 14.07040  |           | 14.18900     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 12/02/2016 Foreign Exchange Future |        |            | 14.10530  |           | 14.22400     |                   |            | 0.0000 | 0.00           | 0                | 38            |
| \$ / R On 19/02/2016 Foreign Exchange Future |        |            | 14.12270  |           | 14.24150     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 25/02/2016 Foreign Exchange Future |        |            | 14.13760  |           | 14.25660     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 29/02/2016 Foreign Exchange Future |        |            | 14.14770  |           | 14.26680     |                   |            | 0.0000 | 0.00           | 0                | 125           |
| \$ / R On 11/03/2016 Foreign Exchange Future |        |            | 14.17520  |           | 14.29470     |                   |            | 0.0000 | 0.00           | 0                | 272           |
| \$ / R On 14/03/2016 Foreign Exchange Future |        |            | 14.18280  |           | 14.30230     |                   |            | 0.0000 | 209,281,396.80 | 14,756           | 87,643        |
| \$ / R On 16/03/2016 Foreign Exchange Future |        |            | 14.18780  |           | 14.30740     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 23/03/2016 Foreign Exchange Future |        |            | 14.20530  |           | 14.32510     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 29/03/2016 Foreign Exchange Future |        |            | 14.22040  |           | 14.34030     |                   |            | 0.0000 | 0.00           | 0                | 0             |

| Contract Details           |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value         | Contracts Traded | Open Interest  |
|----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-----------------------|------------------|----------------|
| \$ / R                     | On | 18/04/2016 | Foreign Exchange Future |        |            | 14.27060  |           | 14.39110     |                   |            | 0.0000 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 26/04/2016 | Foreign Exchange Future |        |            | 14.29060  |           | 14.41130     |                   |            | 0.0000 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 10/05/2016 | Foreign Exchange Future |        |            | 14.32580  |           | 14.44690     |                   |            | 0.0000 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 27/05/2016 | Foreign Exchange Future |        |            | 14.36860  |           | 14.49020     |                   |            | 0.0000 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 06/06/2016 | Foreign Exchange Future |        |            | 14.39450  |           | 14.51610     |                   |            | 0.0000 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 09/06/2016 | Foreign Exchange Future |        |            | 14.40230  |           | 14.52390     |                   |            | 0.0000 | 0.00                  | 0                | 264            |
| \$ / R                     | On | 13/06/2016 | Foreign Exchange Future |        |            | 14.41270  |           | 14.53420     |                   |            | 0.0000 | 7,206,350.00          | 500              | 33,076         |
| \$ / R                     | On | 28/06/2016 | Foreign Exchange Future |        |            | 14.45150  |           | 14.57310     |                   |            | 0.0000 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 27/07/2016 | Foreign Exchange Future |        |            | 14.52660  |           | 14.64820     |                   |            | 0.0000 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 11/08/2016 | Foreign Exchange Future |        |            | 14.56550  |           | 14.68710     |                   |            | 0.0000 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 26/08/2016 | Foreign Exchange Future |        |            | 14.60450  |           | 14.72630     |                   |            | 0.0000 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 06/09/2016 | Foreign Exchange Future |        |            | 14.63390  |           | 14.75620     |                   |            | 0.0000 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 08/09/2016 | Foreign Exchange Future |        |            | 14.63920  |           | 14.76160     |                   |            | 0.0000 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 15/09/2016 | Foreign Exchange Future |        |            | 14.65790  |           | 14.78060     |                   |            | 0.0000 | 0.00                  | 0                | 259            |
| \$ / R                     | On | 19/09/2016 | Foreign Exchange Future |        |            | 14.66860  |           | 14.79150     |                   |            | 0.0000 | 11,001,450.00         | 750              | 13,149         |
| \$ / R                     | On | 28/09/2016 | Foreign Exchange Future |        |            | 14.69270  |           | 14.81590     |                   |            | 0.0000 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 26/10/2016 | Foreign Exchange Future |        |            | 14.76750  |           | 14.89190     |                   |            | 0.0000 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 28/11/2016 | Foreign Exchange Future |        |            | 14.85640  |           | 14.98230     |                   |            | 0.0000 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 14/12/2016 | Foreign Exchange Future |        |            | 14.90260  |           | 15.02820     |                   |            | 0.0000 | 0.00                  | 0                | 251            |
| \$ / R                     | On | 19/12/2016 | Foreign Exchange Future |        |            | 14.91710  |           | 15.04250     |                   |            | 0.0000 | 4,475,130.00          | 300              | 1,060          |
| \$ / R                     | On | 13/03/2017 | Foreign Exchange Future |        |            | 15.15980  |           | 15.28340     |                   |            | 0.0000 | 0.00                  | 0                | 0              |
| <b>Total \$ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>590,774,985.60</b> | <b>42,039</b>    | <b>735,775</b> |
| \$ / R                     | On | 20/11/2015 | Foreign Exchange Option | 13.14  | Call       |           |           | 885.61090    | 763.500           | 7.40       | 1.0000 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 20/11/2015 | Foreign Exchange Option | 13.14  | Put        |           |           | 0.01090      | 0.000             | 7.40       | 0.0000 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 20/11/2015 | Foreign Exchange Option | 13.75  | Call       |           |           | 277.91880    | 153.500           | 7.40       | 1.0000 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 20/11/2015 | Foreign Exchange Option | 13.75  | Put        |           |           | 2.31880      | 0.000             | 7.40       | 0.0000 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 24/11/2015 | Foreign Exchange Option | 13.68  | Call       |           |           | 354.92640    | 234.902           | 12.46      | 0.8965 | 0.00                  | 0                | 9,000          |
| \$ / R                     | On | 24/11/2015 | Foreign Exchange Option | 13.68  | Put        |           |           | 14.02640     | 9.002             | 12.46      | 0.1035 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 24/11/2015 | Foreign Exchange Option | 13.99  | Call       |           |           | 109.13080    | 34.809            | 11.82      | 0.3152 | 0.00                  | 0                | 5,000          |
| \$ / R                     | On | 24/11/2015 | Foreign Exchange Option | 13.99  | Put        |           |           | 78.23080     | 118.910           | 11.82      | 0.6848 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 25/11/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 3,223.00000  | 3,105.900         | 15.88      | 1.0000 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 25/11/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 0.00000      | 0.000             | 15.88      | 0.0000 | 0.00                  | 0                | 300            |
| \$ / R                     | On | 25/11/2015 | Foreign Exchange Option | 11.15  | Call       |           |           | 2,873.00000  | 2,755.900         | 16.22      | 1.0000 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 25/11/2015 | Foreign Exchange Option | 11.15  | Put        |           |           | 0.00000      | 0.000             | 16.22      | 0.0000 | 0.00                  | 0                | 250            |
| \$ / R                     | On | 25/11/2015 | Foreign Exchange Option | 12.63  | Call       |           |           | 1,393.02330  | 1,275.929         | 23.99      | 0.9997 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 25/11/2015 | Foreign Exchange Option | 13.85  | Put        |           |           | 44.18960     | 56.500            | 12.56      | 0.3893 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 25/11/2015 | Foreign Exchange Option | 17.45  | Call       |           |           | 0.08010      | 0.078             | 56.46      | 0.0003 | 0.00                  | 0                | 300            |
| \$ / R                     | On | 25/11/2015 | Foreign Exchange Option | 17.45  | Put        |           |           | 3,427.08010  | 3,544.178         | 56.46      | 0.9997 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 25/11/2015 | Foreign Exchange Option | 13.43  | Call       |           |           | 597.07640    | 479.084           | 16.04      | 0.9689 | 0.00                  | 0                | 5,000          |
| \$ / R                     | On | 25/11/2015 | Foreign Exchange Option | 13.43  | Put        |           |           | 4.07640      | 3.184             | 16.04      | 0.0311 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 25/11/2015 | Foreign Exchange Option | 13.65  | Put        |           |           | 14.86250     | 15.237            | 14.22      | 0.1304 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 25/11/2015 | Foreign Exchange Option | 13.73  | Call       |           |           | 316.27570    | 202.147           | 13.56      | 0.7911 | 0.00                  | 0                | 201            |
| \$ / R                     | On | 25/11/2015 | Foreign Exchange Option | 13.73  | Put        |           |           | 23.27570     | 26.247            | 13.56      | 0.2089 | 0.00                  | 0                | 0              |
| \$ / R                     | On | 25/11/2015 | Foreign Exchange Option | 13.24  | Call       |           |           | 784.26160    | 666.706           | 17.61      | 0.9916 | 0.00                  | 0                | 5,000          |
| \$ / R                     | On | 25/11/2015 | Foreign Exchange Option | 13.24  | Put        |           |           | 1.26160      | 0.806             | 17.61      | 0.0084 | 0.00                  | 0                | 0              |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 25/11/2015 | Foreign Exchange Option | 13.85  | Call       |           |           | 217.18960    | 112.400           | 12.56      | 0.6107 | 0.00          | 0                | 250           |
| \$ / R           | On | 25/11/2015 | Foreign Exchange Option | 13.25  | Put        |           |           | 1.34490      | 0.866             | 17.53      | 0.0090 | 0.00          | 0                | 15,000        |
| \$ / R           | On | 25/11/2015 | Foreign Exchange Option | 13.33  | Call       |           |           | 695.22170    | 577.443           | 16.87      | 0.9843 | 0.00          | 0                | 201           |
| \$ / R           | On | 25/11/2015 | Foreign Exchange Option | 13.33  | Put        |           |           | 2.22170      | 1.543             | 16.87      | 0.0157 | 0.00          | 0                | 201           |
| \$ / R           | On | 25/11/2015 | Foreign Exchange Option | 12.85  | Call       |           |           | 1,173.09940  | 1,055.985         | 21.65      | 0.9991 | 0.00          | 0                | 0             |
| \$ / R           | On | 25/11/2015 | Foreign Exchange Option | 12.85  | Put        |           |           | 0.09940      | 0.085             | 21.65      | 0.0009 | 0.00          | 0                | 15,000        |
| \$ / R           | On | 25/11/2015 | Foreign Exchange Option | 13.65  | Call       |           |           | 387.86250    | 271.137           | 14.22      | 0.8696 | 0.00          | 0                | 15,000        |
| \$ / R           | On | 25/11/2015 | Foreign Exchange Option | 12.63  | Put        |           |           | 0.02330      | 0.029             | 23.99      | 0.0003 | 0.00          | 0                | 5,000         |
| \$ / R           | On | 25/11/2015 | Foreign Exchange Option | 12.93  | Call       |           |           | 1,093.16810  | 976.030           | 20.80      | 0.9987 | 0.00          | 0                | 0             |
| \$ / R           | On | 25/11/2015 | Foreign Exchange Option | 12.93  | Put        |           |           | 0.16810      | 0.130             | 20.80      | 0.0013 | 0.00          | 0                | 201           |
| \$ / R           | On | 25/11/2015 | Foreign Exchange Option | 13.03  | Call       |           |           | 993.32380    | 876.124           | 19.74      | 0.9977 | 0.00          | 0                | 5,000         |
| \$ / R           | On | 25/11/2015 | Foreign Exchange Option | 13.03  | Put        |           |           | 0.32380      | 0.224             | 19.74      | 0.0023 | 0.00          | 0                | 5,000         |
| \$ / R           | On | 25/11/2015 | Foreign Exchange Option | 13.25  | Call       |           |           | 774.34490    | 656.766           | 17.53      | 0.9910 | 0.00          | 0                | 11,500        |
| \$ / R           | On | 26/11/2015 | Foreign Exchange Option | 13.13  | Call       |           |           | 895.73770    | 778.747           | 18.62      | 0.9923 | 0.00          | 0                | 0             |
| \$ / R           | On | 26/11/2015 | Foreign Exchange Option | 13.13  | Put        |           |           | 0.73770      | 0.847             | 18.62      | 0.0077 | 0.00          | 0                | 0             |
| \$ / R           | On | 08/12/2015 | Foreign Exchange Option | 12.34  | Call       |           |           | 1,714.17590  | 1,596.503         | 20.53      | 0.9964 | 0.00          | 0                | 0             |
| \$ / R           | On | 08/12/2015 | Foreign Exchange Option | 12.34  | Put        |           |           | 0.67590      | 0.703             | 20.53      | 0.0036 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 14.40  | Put        |           |           | 442.42660    | 524.865           | 16.77      | 0.7824 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 14.24  | Call       |           |           | 150.20320    | 103.418           | 16.37      | 0.3029 | 0.00          | 0                | 250           |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 14.24  | Put        |           |           | 328.90320    | 399.818           | 16.37      | 0.6971 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 14.27  | Call       |           |           | 140.36210    | 95.879            | 16.44      | 0.2854 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 14.27  | Put        |           |           | 349.06210    | 422.279           | 16.44      | 0.7146 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 14.28  | Call       |           |           | 137.20300    | 93.474            | 16.47      | 0.2797 | 0.00          | 0                | 12,000        |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 14.28  | Put        |           |           | 355.90300    | 429.874           | 16.47      | 0.7203 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 14.09  | Call       |           |           | 208.15390    | 149.090           | 15.98      | 0.4000 | 0.00          | 0                | 1,500         |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 14.09  | Put        |           |           | 236.85390    | 295.490           | 15.98      | 0.6000 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 14.12  | Call       |           |           | 195.34330    | 138.820           | 16.06      | 0.3794 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 14.12  | Put        |           |           | 254.04330    | 315.220           | 16.06      | 0.6206 | 0.00          | 0                | 200           |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 14.20  | Call       |           |           | 164.19890    | 114.257           | 16.26      | 0.3272 | 42,503.53     | 372              | 1,000         |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 14.20  | Put        |           |           | 302.89890    | 370.657           | 16.26      | 0.6728 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 14.01  | Call       |           |           | 246.43190    | 179.509           | 15.78      | 0.4576 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 14.01  | Put        |           |           | 195.13190    | 245.909           | 15.78      | 0.5424 | 0.00          | 0                | 50,000        |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 14.04  | Call       |           |           | 231.17130    | 167.571           | 15.86      | 0.4356 | 0.00          | 0                | 13,360        |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 14.04  | Put        |           |           | 209.87130    | 263.971           | 15.86      | 0.5644 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 14.05  | Call       |           |           | 226.23010    | 163.736           | 15.88      | 0.4284 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 14.05  | Put        |           |           | 214.93010    | 270.136           | 15.88      | 0.5716 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.92  | Call       |           |           | 296.14040    | 220.065           | 15.61      | 0.5255 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.92  | Put        |           |           | 154.84040    | 196.465           | 15.61      | 0.4745 | 0.00          | 0                | 1,500         |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.95  | Call       |           |           | 278.91660    | 205.374           | 15.63      | 0.5026 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.95  | Put        |           |           | 167.61660    | 211.774           | 15.63      | 0.4974 | 0.00          | 0                | 6,000         |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 14.00  | Call       |           |           | 251.66380    | 183.633           | 15.76      | 0.4650 | 0.00          | 0                | 51,500        |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 14.00  | Put        |           |           | 190.36380    | 240.033           | 15.76      | 0.5350 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.83  | Call       |           |           | 351.68320    | 268.291           | 15.54      | 0.5941 | 321,949.32    | 1,200            | 660           |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.83  | Put        |           |           | 120.38320    | 154.691           | 15.54      | 0.4059 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.84  | Call       |           |           | 345.22900    | 262.625           | 15.55      | 0.5865 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.84  | Put        |           |           | 123.92900    | 159.025           | 15.55      | 0.4135 | 0.00          | 0                | 13,360        |

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|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.91  | Call       |           |           | 302.02590    | 225.116           | 15.60      | 0.5331 | 0.00          | 0                | 200           |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.91  | Put        |           |           | 150.72590    | 191.516           | 15.60      | 0.4669 | 0.00          | 0                | 200           |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.68  | Call       |           |           | 456.59430    | 362.344           | 15.44      | 0.7033 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.68  | Put        |           |           | 75.29430     | 98.744            | 15.44      | 0.2967 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.72  | Call       |           |           | 427.18000    | 335.631           | 15.47      | 0.6752 | 0.00          | 0                | 500           |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.72  | Put        |           |           | 85.88000     | 112.031           | 15.47      | 0.3248 | 0.00          | 0                | 500           |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.80  | Call       |           |           | 371.46340    | 285.750           | 15.52      | 0.6166 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.80  | Put        |           |           | 110.16340    | 142.150           | 15.52      | 0.3834 | 0.00          | 0                | 11,200        |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.64  | Call       |           |           | 486.99120    | 390.198           | 15.41      | 0.7304 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.64  | Put        |           |           | 65.69120     | 86.598            | 15.41      | 0.2696 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.65  | Call       |           |           | 479.30250    | 383.130           | 15.42      | 0.7237 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.65  | Put        |           |           | 68.00250     | 89.530            | 15.42      | 0.2763 | 0.00          | 0                | 15,000        |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.66  | Call       |           |           | 471.67320    | 376.131           | 15.42      | 0.7170 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.66  | Put        |           |           | 70.37320     | 92.530            | 15.42      | 0.2830 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.60  | Call       |           |           | 518.32470    | 419.154           | 15.38      | 0.7564 | 0.00          | 0                | 1,300         |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.60  | Put        |           |           | 57.02470     | 75.554            | 15.38      | 0.2436 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.62  | Call       |           |           | 502.54440    | 404.540           | 15.40      | 0.7435 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.62  | Put        |           |           | 61.24440     | 80.940            | 15.40      | 0.2565 | 0.00          | 0                | 4,000         |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.63  | Call       |           |           | 494.73840    | 397.336           | 15.40      | 0.7370 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.63  | Put        |           |           | 63.43840     | 83.736            | 15.40      | 0.2630 | 0.00          | 0                | 250           |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.50  | Call       |           |           | 600.42330    | 496.057           | 15.31      | 0.8156 | 0.00          | 0                | 2,150         |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.50  | Put        |           |           | 39.12330     | 52.457            | 15.31      | 0.1844 | 0.00          | 0                | 200           |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.52  | Call       |           |           | 583.60010    | 480.186           | 15.33      | 0.8044 | 0.00          | 0                | 5,200         |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.52  | Put        |           |           | 42.30010     | 56.586            | 15.33      | 0.1956 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.59  | Call       |           |           | 526.29840    | 426.560           | 15.38      | 0.7627 | 0.00          | 0                | 12,000        |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.59  | Put        |           |           | 54.99840     | 72.960            | 15.38      | 0.2373 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.38  | Call       |           |           | 705.06840    | 595.874           | 15.23      | 0.8745 | 0.00          | 0                | 12,000        |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.38  | Put        |           |           | 23.76840     | 32.274            | 15.23      | 0.1255 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.40  | Call       |           |           | 687.22220    | 578.729           | 15.24      | 0.8656 | 0.00          | 0                | 1,300         |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.40  | Put        |           |           | 25.92220     | 35.129            | 15.24      | 0.1344 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.44  | Call       |           |           | 651.99480    | 545.026           | 15.27      | 0.8468 | 0.00          | 0                | 39,222        |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.44  | Put        |           |           | 30.69480     | 41.426            | 15.27      | 0.1532 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.31  | Call       |           |           | 769.83620    | 657.288           | 15.18      | 0.9024 | 0.00          | 0                | 5,000         |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.31  | Put        |           |           | 18.53620     | 23.688            | 15.18      | 0.0976 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.32  | Call       |           |           | 760.38210    | 648.389           | 15.19      | 0.8987 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.32  | Put        |           |           | 19.08210     | 24.789            | 15.19      | 0.1013 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.36  | Call       |           |           | 723.06120    | 613.204           | 15.21      | 0.8830 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.36  | Put        |           |           | 21.76120     | 29.604            | 15.21      | 0.1170 | 0.00          | 0                | 1,260         |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.22  | Call       |           |           | 855.58830    | 739.879           | 15.30      | 0.9293 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.22  | Put        |           |           | 14.28830     | 16.279            | 15.30      | 0.0707 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.25  | Call       |           |           | 826.88020    | 711.482           | 15.14      | 0.9227 | 0.00          | 0                | 201           |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.25  | Put        |           |           | 15.58020     | 17.882            | 15.14      | 0.0773 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.28  | Call       |           |           | 798.29260    | 684.221           | 15.16      | 0.9130 | 0.00          | 0                | 150           |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.28  | Put        |           |           | 16.99260     | 20.621            | 15.16      | 0.0870 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.17  | Call       |           |           | 903.67390    | 787.537           | 15.58      | 0.9390 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.17  | Put        |           |           | 12.37390     | 13.937            | 15.58      | 0.0610 | 0.00          | 0                | 0             |

| Contract Details |    |            | Strike                  | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.20      | Call      |           | 874.78840    | 758.897           | 15.41      | 0.9333 | 0.00          | 0                | 677           |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.20      | Put       |           | 13.48840     | 15.297            | 15.41      | 0.0667 | 0.00          | 0                | 60            |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.21      | Call      |           | 865.18240    | 749.380           | 15.36      | 0.9313 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.21      | Put       |           | 13.88240     | 15.780            | 15.36      | 0.0687 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.05      | Call      |           | 1,020.08420  | 903.224           | 16.25      | 0.9572 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.05      | Put       |           | 8.78420      | 9.624             | 16.25      | 0.0428 | 0.00          | 0                | 20,000        |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.10      | Call      |           | 971.42750    | 854.824           | 15.97      | 0.9504 | 0.00          | 0                | 13,241        |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.10      | Put       |           | 10.12750     | 11.224            | 15.97      | 0.0496 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.15      | Call      |           | 922.98400    | 806.699           | 15.69      | 0.9425 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.15      | Put       |           | 11.68400     | 13.099            | 15.69      | 0.0575 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 12.86      | Call      |           | 1,206.45010  | 1,089.004         | 17.30      | 0.9756 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 12.86      | Put       |           | 5.15010      | 5.404             | 17.30      | 0.0244 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 12.90      | Call      |           | 1,167.05760  | 1,049.696         | 17.08      | 0.9725 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 12.90      | Put       |           | 5.75760      | 6.096             | 17.08      | 0.0275 | 0.00          | 0                | 100           |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.00      | Call      |           | 1,068.92490  | 951.859           | 16.53      | 0.9631 | 0.00          | 0                | 1,197         |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.00      | Put       |           | 7.62490      | 8.259             | 16.53      | 0.0369 | 0.00          | 0                | 54,500        |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 12.77      | Call      |           | 1,295.31510  | 1,177.729         | 17.81      | 0.9812 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 12.77      | Put       |           | 4.01510      | 4.129             | 17.81      | 0.0188 | 0.00          | 0                | 12,000        |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 12.80      | Call      |           | 1,265.66120  | 1,148.115         | 17.64      | 0.9795 | 0.00          | 0                | 17,883        |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 12.80      | Put       |           | 4.36120      | 4.515             | 17.64      | 0.0205 | 0.00          | 0                | 50,000        |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 12.85      | Call      |           | 1,216.30900  | 1,098.844         | 17.36      | 0.9763 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 12.85      | Put       |           | 5.00900      | 5.244             | 17.36      | 0.0237 | 0.00          | 0                | 8,000         |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 12.60      | Call      |           | 1,463.74000  | 1,346.104         | 18.75      | 0.9886 | 0.00          | 0                | 20,000        |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 12.60      | Put       |           | 2.44000      | 2.504             | 18.75      | 0.0114 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 12.70      | Call      |           | 1,364.61420  | 1,246.956         | 18.19      | 0.9847 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 12.70      | Put       |           | 3.31420      | 3.356             | 18.19      | 0.0153 | 0.00          | 0                | 5,000         |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 12.76      | Call      |           | 1,305.20620  | 1,187.608         | 17.86      | 0.9818 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 12.76      | Put       |           | 3.90620      | 4.008             | 17.86      | 0.0182 | 0.00          | 0                | 402           |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 12.56      | Call      |           | 1,503.42900  | 1,385.829         | 18.97      | 0.9898 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 12.56      | Put       |           | 2.12900      | 2.229             | 18.97      | 0.0102 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 12.57      | Call      |           | 1,493.50300  | 1,375.895         | 18.92      | 0.9895 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 12.57      | Put       |           | 2.20300      | 2.295             | 18.92      | 0.0105 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 12.58      | Call      |           | 1,483.57940  | 1,365.962         | 18.86      | 0.9892 | 0.00          | 0                | 150           |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 12.58      | Put       |           | 2.27940      | 2.362             | 18.86      | 0.0108 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 12.18      | Call      |           | 1,881.87020  | 1,764.175         | 20.50      | 0.9972 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 12.18      | Put       |           | 0.57020      | 0.575             | 20.50      | 0.0028 | 0.00          | 0                | 150           |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 12.20      | Call      |           | 1,861.91170  | 1,744.218         | 20.42      | 0.9970 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 12.20      | Put       |           | 0.61170      | 0.618             | 20.42      | 0.0030 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 12.50      | Call      |           | 1,563.03370  | 1,445.414         | 19.23      | 0.9916 | 0.00          | 0                | 500           |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 12.50      | Put       |           | 1.73370      | 1.814             | 19.23      | 0.0084 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 12.10      | Call      |           | 1,961.73010  | 1,844.030         | 20.82      | 0.9979 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 12.10      | Put       |           | 0.43010      | 0.430             | 20.82      | 0.0021 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 12.15      | Call      |           | 1,911.81310  | 1,794.116         | 20.62      | 0.9975 | 0.00          | 0                | 1,650         |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 12.15      | Put       |           | 0.51310      | 0.516             | 20.62      | 0.0025 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 12.16      | Call      |           | 1,901.83150  | 1,784.135         | 20.58      | 0.9974 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 12.16      | Put       |           | 0.53150      | 0.535             | 20.58      | 0.0026 | 0.00          | 0                | 0             |

| Contract Details |    |            | Strike                  | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 11.95      | Call      |           | 2,111.55260  | 1,993.849         | 21.41      | 0.9988 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 11.95      | Put       |           | 0.25260      | 0.249             | 21.41      | 0.0012 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 12.00      | Call      |           | 2,061.60180  | 1,943.899         | 21.21      | 0.9985 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 12.00      | Put       |           | 0.30180      | 0.299             | 21.21      | 0.0015 | 0.00          | 0                | 121,600       |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 12.04      | Call      |           | 2,021.64790  | 1,903.946         | 21.05      | 0.9983 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 12.04      | Put       |           | 0.34790      | 0.346             | 21.05      | 0.0017 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 11.75      | Call      |           | 2,311.42340  | 2,193.720         | 22.20      | 0.9994 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 11.75      | Put       |           | 0.12340      | 0.120             | 22.20      | 0.0006 | 0.00          | 0                | 20,000        |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 11.80      | Call      |           | 2,261.44770  | 2,143.744         | 22.00      | 0.9993 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 11.80      | Put       |           | 0.14770      | 0.144             | 22.00      | 0.0007 | 0.00          | 0                | 1,100         |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 11.90      | Call      |           | 2,161.51140  | 2,043.808         | 21.61      | 0.9990 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 11.90      | Put       |           | 0.21140      | 0.208             | 21.61      | 0.0010 | 0.00          | 0                | 8,210         |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 11.40      | Call      |           | 2,661.33460  | 2,543.633         | 23.59      | 0.9998 | 0.00          | 0                | 1,197         |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 11.40      | Put       |           | 0.03460      | 0.033             | 23.59      | 0.0002 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 11.60      | Call      |           | 2,461.37180  | 2,343.669         | 22.80      | 0.9997 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 11.60      | Put       |           | 0.07180      | 0.069             | 22.80      | 0.0003 | 0.00          | 0                | 800           |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 11.61      | Call      |           | 2,451.37440  | 2,333.671         | 22.76      | 0.9996 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 11.61      | Put       |           | 0.07440      | 0.072             | 22.76      | 0.0004 | 0.00          | 0                | 580           |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 10.95      | Call      |           | 3,111.31240  | 2,993.602         | 23.63      | 1.0000 | 0.00          | 0                | 4,331         |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 10.95      | Put       |           | 0.01240      | 0.002             | 23.63      | 0.0000 | 0.00          | 0                | 8,917         |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 11.00      | Call      |           | 3,061.31340  | 2,943.603         | 23.87      | 1.0000 | 0.00          | 0                | 1,177         |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 11.00      | Put       |           | 0.01340      | 0.003             | 23.87      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 9.20       | Call      |           | 4,861.30000  | 4,743.600         | 17.95      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 9.20       | Put       |           | 0.00000      | 0.000             | 17.95      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 9.25       | Call      |           | 4,811.30010  | 4,693.600         | 17.95      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 9.25       | Put       |           | 0.00010      | 0.000             | 17.95      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 11.20      | Call      |           | 2,861.31840  | 2,743.616         | 24.38      | 0.9999 | 0.00          | 0                | 39,222        |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 11.20      | Put       |           | 0.01840      | 0.016             | 24.38      | 0.0001 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 9.15       | Call      |           | 4,911.30000  | 4,793.600         | 17.95      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 9.15       | Put       |           | 0.00000      | 0.000             | 17.95      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 20.77      | Call      |           | 0.00010      | 0.000             | 30.88      | 0.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 20.77      | Put       |           | 6,708.70010  | 6,826.400         | 30.88      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 15.57      | Call      |           | 4.04680      | 2.390             | 19.80      | 0.0107 | 0.00          | 0                | 39,000        |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 15.57      | Put       |           | 1,512.74680  | 1,628.790         | 19.80      | 0.9893 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 15.80      | Call      |           | 2.46700      | 1.462             | 20.80      | 0.0066 | 0.00          | 0                | 53,000        |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 15.80      | Put       |           | 1,741.16700  | 1,857.862         | 20.80      | 0.9934 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 16.50      | Call      |           | 0.67080      | 0.410             | 23.87      | 0.0018 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 16.50      | Put       |           | 2,439.37080  | 2,556.810         | 23.87      | 0.9982 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 15.00      | Call      |           | 21.21590     | 12.063            | 18.12      | 0.0486 | 0.00          | 0                | 130,600       |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 15.00      | Put       |           | 959.91590    | 1,068.463         | 18.12      | 0.9514 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 15.30      | Call      |           | 8.52480      | 4.656             | 18.73      | 0.0205 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 15.30      | Put       |           | 1,247.22480  | 1,361.056         | 18.73      | 0.9795 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 15.42      | Call      |           | 5.83770      | 3.360             | 19.14      | 0.0150 | 0.00          | 0                | 11,000        |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 15.42      | Put       |           | 1,364.53770  | 1,479.760         | 19.14      | 0.9850 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 14.83      | Call      |           | 34.63440     | 20.323            | 17.78      | 0.0772 | 0.00          | 0                | 6,000         |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 14.83      | Put       |           | 803.33440    | 906.723           | 17.78      | 0.9228 | 0.00          | 0                | 0             |

| Contract Details |    |            | Strike                  | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 14.84      | Call      |           | 33.67030     | 19.717            | 17.80      | 0.0752 | 0.00          | 0                | 5,752         |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 14.84      | Put       |           | 812.37030    | 916.117           | 17.80      | 0.9248 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 14.97      | Call      |           | 23.16780     | 13.240            | 18.06      | 0.0528 | 0.00          | 0                | 8,210         |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 14.97      | Put       |           | 931.86780    | 1,039.641         | 18.06      | 0.9472 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 14.50      | Call      |           | 81.46150     | 52.382            | 17.03      | 0.1742 | 0.00          | 0                | 55,000        |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 14.50      | Put       |           | 520.16150    | 608.782           | 17.03      | 0.8258 | 0.00          | 0                | 201           |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 14.70      | Call      |           | 49.25880     | 29.937            | 17.51      | 0.1081 | 0.00          | 0                | 500           |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 14.70      | Put       |           | 687.95880    | 786.337           | 17.51      | 0.8919 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 14.75      | Call      |           | 43.28210     | 25.827            | 17.61      | 0.0952 | 0.00          | 0                | 200           |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 14.75      | Put       |           | 731.98210    | 832.227           | 17.61      | 0.9048 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 14.30      | Call      |           | 131.06250    | 88.819            | 16.52      | 0.2686 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 14.30      | Put       |           | 369.76250    | 445.219           | 16.52      | 0.7314 | 0.00          | 0                | 12,000        |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 14.37      | Call      |           | 111.36120    | 74.087            | 16.70      | 0.2321 | 0.00          | 0                | 580           |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 14.37      | Put       |           | 420.06120    | 500.487           | 16.70      | 0.7679 | 0.00          | 0                | 8,000         |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 14.40      | Call      |           | 103.72660    | 68.465            | 16.77      | 0.2176 | 0.00          | 0                | 0             |
| \$ / R           | On | 21/12/2015 | Foreign Exchange Option | 17.87      | Call      |           | 0.89660      | 0.708             | 29.07      | 0.0021 | 0.00          | 0                | 300           |
| \$ / R           | On | 21/12/2015 | Foreign Exchange Option | 17.87      | Put       |           | 3,783.49660  | 3,901.008         | 29.07      | 0.9979 | 0.00          | 0                | 0             |
| \$ / R           | On | 21/12/2015 | Foreign Exchange Option | 11.14      | Call      |           | 2,947.41570  | 2,829.726         | 21.37      | 0.9999 | 0.00          | 0                | 0             |
| \$ / R           | On | 21/12/2015 | Foreign Exchange Option | 11.14      | Put       |           | 0.01570      | 0.026             | 21.37      | 0.0001 | 0.00          | 0                | 0             |
| \$ / R           | On | 21/12/2015 | Foreign Exchange Option | 11.15      | Call      |           | 2,937.41680  | 2,819.727         | 21.30      | 0.9999 | 0.00          | 0                | 0             |
| \$ / R           | On | 21/12/2015 | Foreign Exchange Option | 11.15      | Put       |           | 0.01680      | 0.027             | 21.30      | 0.0001 | 0.00          | 0                | 250           |
| \$ / R           | On | 21/12/2015 | Foreign Exchange Option | 14.15      | Call      |           | 239.47090    | 183.908           | 16.17      | 0.4019 | 0.00          | 0                | 250           |
| \$ / R           | On | 21/12/2015 | Foreign Exchange Option | 14.15      | Put       |           | 302.07090    | 364.208           | 16.17      | 0.5981 | 0.00          | 0                | 0             |
| \$ / R           | On | 21/12/2015 | Foreign Exchange Option | 10.80      | Call      |           | 3,287.40100  | 3,169.718         | 23.59      | 0.9999 | 0.00          | 0                | 0             |
| \$ / R           | On | 21/12/2015 | Foreign Exchange Option | 10.80      | Put       |           | 0.00100      | 0.018             | 23.59      | 0.0001 | 0.00          | 0                | 300           |
| \$ / R           | On | 29/12/2015 | Foreign Exchange Option | 13.50      | Call      |           | 680.38920    | 583.100           | 15.06      | 0.7732 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/12/2015 | Foreign Exchange Option | 13.50      | Put       |           | 72.08920     | 92.700            | 15.06      | 0.2268 | 0.00          | 0                | 100           |
| \$ / R           | On | 29/12/2015 | Foreign Exchange Option | 13.92      | Call      |           | 391.32200    | 317.636           | 15.44      | 0.5498 | 0.00          | 0                | 100           |
| \$ / R           | On | 29/12/2015 | Foreign Exchange Option | 13.92      | Put       |           | 203.02200    | 247.236           | 15.44      | 0.4502 | 0.00          | 0                | 0             |
| \$ / R           | On | 12/01/2016 | Foreign Exchange Option | 13.80      | Call      |           | 524.08880    | 442.481           | 14.95      | 0.6235 | 0.00          | 0                | 0             |
| \$ / R           | On | 12/01/2016 | Foreign Exchange Option | 13.80      | Put       |           | 179.08880    | 215.681           | 14.95      | 0.3765 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/01/2016 | Foreign Exchange Option | 12.93      | Call      |           | 1,234.88330  | 1,122.678         | 14.41      | 0.9332 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/01/2016 | Foreign Exchange Option | 12.93      | Put       |           | 17.28330     | 23.278            | 14.41      | 0.0668 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/01/2016 | Foreign Exchange Option | 13.50      | Call      |           | 792.25890    | 697.940           | 14.49      | 0.7541 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/01/2016 | Foreign Exchange Option | 13.50      | Put       |           | 108.25890    | 132.440           | 14.49      | 0.2459 | 0.00          | 0                | 150           |
| \$ / R           | On | 27/01/2016 | Foreign Exchange Option | 14.48      | Call      |           | 267.38640    | 221.738           | 16.07      | 0.3505 | 0.00          | 0                | 250           |
| \$ / R           | On | 27/01/2016 | Foreign Exchange Option | 14.48      | Put       |           | 563.38640    | 636.238           | 16.07      | 0.6495 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/01/2016 | Foreign Exchange Option | 15.16      | Call      |           | 118.08910    | 94.601            | 17.59      | 0.1713 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/01/2016 | Foreign Exchange Option | 15.16      | Put       |           | 1,094.08910  | 1,189.101         | 17.59      | 0.8287 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/01/2016 | Foreign Exchange Option | 12.97      | Call      |           | 1,242.69320  | 1,131.793         | 14.24      | 0.9114 | 0.00          | 0                | 4,600         |
| \$ / R           | On | 27/01/2016 | Foreign Exchange Option | 12.97      | Put       |           | 28.69320     | 36.293            | 14.24      | 0.0886 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/01/2016 | Foreign Exchange Option | 13.11      | Call      |           | 1,116.38280  | 1,008.285         | 14.27      | 0.8796 | 0.00          | 0                | 3,600         |
| \$ / R           | On | 27/01/2016 | Foreign Exchange Option | 13.11      | Put       |           | 42.38280     | 52.785            | 14.27      | 0.1204 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/01/2016 | Foreign Exchange Option | 15.32      | Call      |           | 97.24820     | 77.418            | 17.94      | 0.1435 | 0.00          | 0                | 150           |
| \$ / R           | On | 27/01/2016 | Foreign Exchange Option | 15.32      | Put       |           | 1,233.24820  | 1,331.918         | 17.94      | 0.8565 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/01/2016 | Foreign Exchange Option | 11.80      | Call      |           | 2,387.03660  | 2,268.456         | 17.25      | 0.9917 | 0.00          | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 27/01/2016 | Foreign Exchange Option | 11.80  | Put        |           |           | 3.03660      | 2.956             | 17.25      | 0.0083 | 0.00          | 0                | 250           |
| \$ / R           | On | 29/01/2016 | Foreign Exchange Option | 13.74  | Call       |           |           | 632.54860    | 548.284           | 14.79      | 0.6552 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/01/2016 | Foreign Exchange Option | 13.74  | Put        |           |           | 183.54860    | 217.884           | 14.79      | 0.3448 | 0.00          | 0                | 100           |
| \$ / R           | On | 29/01/2016 | Foreign Exchange Option | 14.26  | Call       |           |           | 354.62450    | 298.345           | 15.59      | 0.4357 | 0.00          | 0                | 100           |
| \$ / R           | On | 29/01/2016 | Foreign Exchange Option | 14.26  | Put        |           |           | 425.62450    | 487.945           | 15.59      | 0.5643 | 0.00          | 0                | 0             |
| \$ / R           | On | 12/02/2016 | Foreign Exchange Option | 11.60  | Call       |           |           | 2,627.52880  | 2,508.924         | 17.51      | 0.9911 | 0.00          | 0                | 0             |
| \$ / R           | On | 12/02/2016 | Foreign Exchange Option | 11.60  | Put        |           |           | 3.52880      | 3.624             | 17.51      | 0.0089 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 12/02/2016 | Foreign Exchange Option | 15.40  | Call       |           |           | 128.32530    | 105.264           | 18.16      | 0.1674 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 12/02/2016 | Foreign Exchange Option | 15.40  | Put        |           |           | 1,304.32530  | 1,399.964         | 18.16      | 0.8326 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/02/2016 | Foreign Exchange Option | 14.91  | Call       |           |           | 233.00700    | 196.420           | 17.07      | 0.2763 | 0.00          | 0                | 100           |
| \$ / R           | On | 19/02/2016 | Foreign Exchange Option | 14.91  | Put        |           |           | 901.50700    | 983.719           | 17.07      | 0.7237 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/02/2016 | Foreign Exchange Option | 13.93  | Call       |           |           | 599.48440    | 523.437           | 15.04      | 0.5873 | 0.00          | 0                | 3,600         |
| \$ / R           | On | 19/02/2016 | Foreign Exchange Option | 13.93  | Put        |           |           | 287.98440    | 330.737           | 15.04      | 0.4127 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/02/2016 | Foreign Exchange Option | 14.30  | Call       |           |           | 418.90630    | 361.492           | 15.71      | 0.4523 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/02/2016 | Foreign Exchange Option | 14.30  | Put        |           |           | 477.40630    | 538.792           | 15.71      | 0.5477 | 0.00          | 0                | 100           |
| \$ / R           | On | 25/02/2016 | Foreign Exchange Option | 15.64  | Call       |           |           | 130.34090    | 108.056           | 18.65      | 0.1581 | 0.00          | 0                | 150           |
| \$ / R           | On | 25/02/2016 | Foreign Exchange Option | 15.64  | Put        |           |           | 1,513.74090  | 1,610.456         | 18.65      | 0.8419 | 0.00          | 0                | 0             |
| \$ / R           | On | 25/02/2016 | Foreign Exchange Option | 11.80  | Call       |           |           | 2,463.33760  | 2,344.596         | 16.63      | 0.9843 | 0.00          | 0                | 0             |
| \$ / R           | On | 25/02/2016 | Foreign Exchange Option | 11.80  | Put        |           |           | 6.73760      | 6.996             | 16.63      | 0.0157 | 0.00          | 0                | 250           |
| \$ / R           | On | 25/02/2016 | Foreign Exchange Option | 13.50  | Call       |           |           | 900.83330    | 807.109           | 14.51      | 0.7435 | 0.00          | 0                | 0             |
| \$ / R           | On | 25/02/2016 | Foreign Exchange Option | 13.50  | Put        |           |           | 144.23330    | 169.509           | 14.51      | 0.2565 | 0.00          | 0                | 150           |
| \$ / R           | On | 25/02/2016 | Foreign Exchange Option | 14.84  | Call       |           |           | 269.17100    | 229.111           | 16.94      | 0.3044 | 0.00          | 0                | 250           |
| \$ / R           | On | 25/02/2016 | Foreign Exchange Option | 14.84  | Put        |           |           | 852.57100    | 931.511           | 16.94      | 0.6956 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/02/2016 | Foreign Exchange Option | 14.60  | Call       |           |           | 349.55380    | 301.294           | 16.41      | 0.3740 | 0.00          | 0                | 100           |
| \$ / R           | On | 29/02/2016 | Foreign Exchange Option | 14.60  | Put        |           |           | 682.75380    | 753.594           | 16.41      | 0.6260 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/02/2016 | Foreign Exchange Option | 13.92  | Call       |           |           | 644.27700    | 567.287           | 15.09      | 0.5964 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/02/2016 | Foreign Exchange Option | 13.92  | Put        |           |           | 297.47700    | 339.587           | 15.09      | 0.4036 | 0.00          | 0                | 100           |
| \$ / R           | On | 11/03/2016 | Foreign Exchange Option | 12.53  | Call       |           |           | 1,792.18840  | 1,676.869         | 14.80      | 0.9389 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/03/2016 | Foreign Exchange Option | 12.53  | Put        |           |           | 27.48840     | 31.669            | 14.80      | 0.0611 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 11.05  | Call       |           |           | 3,254.86850  | 3,135.570         | 18.00      | 0.9942 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 11.05  | Put        |           |           | 2.56850      | 2.770             | 18.00      | 0.0058 | 0.00          | 0                | 1,500         |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 11.55  | Call       |           |           | 2,758.32020  | 2,639.350         | 16.90      | 0.9865 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 11.55  | Put        |           |           | 6.02020      | 6.550             | 16.90      | 0.0135 | 0.00          | 0                | 42,370        |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 11.60  | Call       |           |           | 2,708.82620  | 2,589.926         | 16.79      | 0.9854 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 11.60  | Put        |           |           | 6.52620      | 7.126             | 16.79      | 0.0146 | 0.00          | 0                | 30,000        |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 20.23  | Call       |           |           | 5.08940      | 3.493             | 24.42      | 0.0058 | 0.00          | 0                | 1,500         |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 20.23  | Put        |           |           | 5,932.78940  | 6,050.693         | 24.42      | 0.9942 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 16.15  | Call       |           |           | 115.78740    | 97.616            | 19.63      | 0.1306 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 16.15  | Put        |           |           | 1,963.48740  | 2,064.816         | 19.63      | 0.8694 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 16.50  | Call       |           |           | 88.13010     | 73.865            | 20.24      | 0.1012 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 16.50  | Put        |           |           | 2,285.83010  | 2,391.065         | 20.24      | 0.8988 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 16.75  | Call       |           |           | 72.93020     | 60.899            | 20.68      | 0.0846 | 0.00          | 0                | 35,000        |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 16.75  | Put        |           |           | 2,520.63020  | 2,628.100         | 20.68      | 0.9154 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.60  | Call       |           |           | 179.17840    | 153.875           | 18.67      | 0.1959 | 0.00          | 0                | 1,400         |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.60  | Put        |           |           | 1,476.87840  | 1,571.075         | 18.67      | 0.8041 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.75  | Call       |           |           | 159.69710    | 135.679           | 18.93      | 0.1754 | 0.00          | 0                | 1,000         |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.75  | Put        |           |           | 1,607.39710  | 1,702.879         | 18.93      | 0.8246 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 16.11  | Call       |           |           | 119.51930    | 100.836           | 19.56      | 0.1345 | 0.00          | 0                | 500           |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 16.11  | Put        |           |           | 1,927.21930  | 2,028.036         | 19.56      | 0.8655 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.03  | Call       |           |           | 281.54060    | 244.372           | 17.46      | 0.2936 | 0.00          | 0                | 250           |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.03  | Put        |           |           | 1,009.24060  | 1,091.572         | 17.46      | 0.7064 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.25  | Call       |           |           | 235.92860    | 203.882           | 17.93      | 0.2512 | 0.00          | 0                | 4,350         |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.25  | Put        |           |           | 1,183.62860  | 1,271.082         | 17.93      | 0.7488 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.27  | Call       |           |           | 232.19650    | 200.582           | 17.97      | 0.2477 | 0.00          | 0                | 38,000        |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 15.27  | Put        |           |           | 1,199.89650  | 1,287.782         | 17.97      | 0.7523 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 14.70  | Call       |           |           | 368.23330    | 321.750           | 16.75      | 0.3692 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 14.70  | Put        |           |           | 765.93330    | 838.950           | 16.75      | 0.6308 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 14.75  | Call       |           |           | 353.50210    | 308.567           | 16.86      | 0.3568 | 0.00          | 0                | 29,370        |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 14.75  | Put        |           |           | 801.20210    | 875.767           | 16.86      | 0.6432 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 14.90  | Call       |           |           | 312.83310    | 272.303           | 17.19      | 0.3216 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 14.90  | Put        |           |           | 910.53310    | 989.503           | 17.19      | 0.6784 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 14.31  | Call       |           |           | 506.23150    | 446.317           | 15.91      | 0.4779 | 0.00          | 0                | 43,156        |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 14.31  | Put        |           |           | 513.93150    | 573.517           | 15.91      | 0.5221 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 14.50  | Call       |           |           | 433.61720    | 380.532           | 16.32      | 0.4224 | 0.00          | 0                | 1,300         |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 14.50  | Put        |           |           | 631.31720    | 697.731           | 16.32      | 0.5776 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 14.59  | Call       |           |           | 402.87290    | 352.836           | 16.52      | 0.3978 | 0.00          | 0                | 1,204         |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 14.59  | Put        |           |           | 690.57290    | 760.036           | 16.52      | 0.6022 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 14.10  | Call       |           |           | 603.43560    | 533.725           | 15.52      | 0.5441 | 0.00          | 0                | 9,370         |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 14.10  | Put        |           |           | 401.13560    | 450.925           | 15.52      | 0.4559 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 14.20  | Call       |           |           | 555.25900    | 489.326           | 15.67      | 0.5120 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 14.20  | Put        |           |           | 452.95900    | 506.526           | 15.67      | 0.4880 | 0.00          | 0                | 800           |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 14.21  | Call       |           |           | 550.62260    | 485.258           | 15.69      | 0.5089 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 14.21  | Put        |           |           | 458.32260    | 512.458           | 15.69      | 0.4911 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 13.76  | Call       |           |           | 792.88500    | 710.212           | 14.99      | 0.6561 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 13.76  | Put        |           |           | 250.58500    | 287.412           | 14.99      | 0.3439 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 13.94  | Call       |           |           | 687.56940    | 611.744           | 15.27      | 0.5965 | 0.00          | 0                | 788           |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 13.94  | Put        |           |           | 325.26940    | 368.944           | 15.27      | 0.4035 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 14.00  | Call       |           |           | 654.98600    | 581.459           | 15.36      | 0.5767 | 0.00          | 0                | 1,750         |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 14.00  | Put        |           |           | 352.68600    | 398.659           | 15.36      | 0.4233 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 13.55  | Call       |           |           | 931.23490    | 839.794           | 14.66      | 0.7243 | 0.00          | 0                | 12,000        |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 13.55  | Put        |           |           | 178.93490    | 206.994           | 14.66      | 0.2757 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 13.63  | Call       |           |           | 876.05090    | 788.551           | 14.79      | 0.6986 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 13.63  | Put        |           |           | 203.75090    | 235.751           | 14.79      | 0.3014 | 0.00          | 0                | 250           |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 13.75  | Call       |           |           | 799.07130    | 716.022           | 14.97      | 0.6594 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 13.75  | Put        |           |           | 246.77130    | 283.222           | 14.97      | 0.3406 | 0.00          | 0                | 4,350         |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 13.20  | Call       |           |           | 1,198.62320  | 1,096.106         | 14.40      | 0.8236 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 13.20  | Put        |           |           | 96.32320     | 113.306           | 14.40      | 0.1764 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 13.26  | Call       |           |           | 1,150.28750  | 1,049.296         | 14.43      | 0.8081 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 13.26  | Put        |           |           | 107.98750    | 126.496           | 14.43      | 0.1919 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 13.50  | Call       |           |           | 967.18720    | 872.986           | 14.59      | 0.7401 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 13.50  | Put        |           |           | 164.88720    | 190.186           | 14.59      | 0.2599 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 12.80  | Call       |           |           | 1,544.80620  | 1,432.284         | 14.14      | 0.9086 | 0.00          | 0                | 20,000        |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 12.80  | Put        |           |           | 42.50620     | 49.484            | 14.14      | 0.0914 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 12.95  | Call       |           |           | 1,409.76350  | 1,301.695         | 14.24      | 0.8806 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 12.95  | Put        |           |           | 57.46350     | 68.895            | 14.24      | 0.1194 | 0.00          | 0                | 38,000        |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 13.10  | Call       |           |           | 1,281.27240  | 1,176.377         | 14.33      | 0.8479 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 13.10  | Put        |           |           | 78.97240     | 93.577            | 14.33      | 0.1521 | 0.00          | 0                | 35,000        |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 12.26  | Call       |           |           | 2,060.86790  | 1,943.915         | 15.33      | 0.9587 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 12.26  | Put        |           |           | 18.56790     | 21.115            | 15.33      | 0.0413 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 12.55  | Call       |           |           | 1,781.36160  | 1,666.307         | 14.69      | 0.9363 | 0.00          | 0                | 12,000        |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 12.55  | Put        |           |           | 29.06160     | 33.507            | 14.69      | 0.0637 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 12.74  | Call       |           |           | 1,601.11960  | 1,487.894         | 14.28      | 0.9160 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 12.74  | Put        |           |           | 38.81960     | 45.094            | 14.28      | 0.0840 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 12.05  | Call       |           |           | 2,265.66470  | 2,147.823         | 15.80      | 0.9701 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 12.05  | Put        |           |           | 13.36470     | 15.023            | 15.80      | 0.0299 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 12.06  | Call       |           |           | 2,255.87700  | 2,138.070         | 15.77      | 0.9696 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 12.06  | Put        |           |           | 13.57700     | 15.270            | 15.77      | 0.0304 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 12.11  | Call       |           |           | 2,206.98680  | 2,089.366         | 15.66      | 0.9672 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 12.11  | Put        |           |           | 14.68680     | 16.566            | 15.66      | 0.0328 | 0.00          | 0                | 786           |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 11.95  | Call       |           |           | 2,363.71330  | 2,245.553         | 16.02      | 0.9744 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 11.95  | Put        |           |           | 11.41330     | 12.753            | 16.02      | 0.0256 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 12.00  | Call       |           |           | 2,314.65180  | 2,196.643         | 15.91      | 0.9723 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 12.00  | Put        |           |           | 12.35180     | 13.843            | 15.91      | 0.0277 | 0.00          | 0                | 30,000        |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 12.04  | Call       |           |           | 2,275.45620  | 2,157.580         | 15.82      | 0.9706 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 12.04  | Put        |           |           | 13.15620     | 14.780            | 15.82      | 0.0294 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 11.80  | Call       |           |           | 2,511.29320  | 2,392.754         | 16.35      | 0.9798 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 11.80  | Put        |           |           | 8.99320      | 9.954             | 16.35      | 0.0202 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 11.83  | Call       |           |           | 2,481.73370  | 2,363.262         | 16.28      | 0.9788 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 11.83  | Put        |           |           | 9.43370      | 10.462            | 16.28      | 0.0212 | 0.00          | 0                | 1,204         |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 11.91  | Call       |           |           | 2,403.01260  | 2,284.740         | 16.11      | 0.9760 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 11.91  | Put        |           |           | 10.71260     | 11.940            | 16.11      | 0.0240 | 0.00          | 0                | 788           |
| \$ / R           | On | 16/03/2016 | Foreign Exchange Option | 13.34  | Call       |           |           | 1,095.00910  | 996.342           | 14.53      | 0.7853 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2016 | Foreign Exchange Option | 13.34  | Put        |           |           | 127.60910    | 148.542           | 14.53      | 0.2147 | 0.00          | 0                | 17,991        |
| \$ / R           | On | 16/03/2016 | Foreign Exchange Option | 14.63  | Call       |           |           | 397.65620    | 348.745           | 16.64      | 0.3903 | 0.00          | 0                | 17,991        |
| \$ / R           | On | 16/03/2016 | Foreign Exchange Option | 14.63  | Put        |           |           | 720.25620    | 790.945           | 16.64      | 0.6097 | 0.00          | 0                | 0             |
| \$ / R           | On | 23/03/2016 | Foreign Exchange Option | 14.97  | Call       |           |           | 323.25230    | 283.574           | 17.36      | 0.3201 | 0.00          | 0                | 19,744        |
| \$ / R           | On | 23/03/2016 | Foreign Exchange Option | 14.97  | Put        |           |           | 968.15230    | 1,048.274         | 17.36      | 0.6799 | 0.00          | 0                | 0             |
| \$ / R           | On | 23/03/2016 | Foreign Exchange Option | 13.67  | Call       |           |           | 883.07100    | 797.343           | 14.92      | 0.6862 | 0.00          | 0                | 0             |
| \$ / R           | On | 23/03/2016 | Foreign Exchange Option | 13.67  | Put        |           |           | 227.97100    | 262.043           | 14.92      | 0.3138 | 0.00          | 0                | 19,744        |
| \$ / R           | On | 29/03/2016 | Foreign Exchange Option | 15.25  | Call       |           |           | 277.87540    | 244.039           | 17.96      | 0.2747 | 0.00          | 0                | 250           |
| \$ / R           | On | 29/03/2016 | Foreign Exchange Option | 15.25  | Put        |           |           | 1,187.57540  | 1,273.639         | 17.96      | 0.7253 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/03/2016 | Foreign Exchange Option | 15.96  | Call       |           |           | 167.16050    | 144.053           | 19.31      | 0.1726 | 0.00          | 0                | 150           |
| \$ / R           | On | 29/03/2016 | Foreign Exchange Option | 15.96  | Put        |           |           | 1,786.86050  | 1,883.653         | 19.31      | 0.8274 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/03/2016 | Foreign Exchange Option | 11.80  | Call       |           |           | 2,550.85720  | 2,432.440         | 16.04      | 0.9771 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/03/2016 | Foreign Exchange Option | 11.80  | Put        |           |           | 10.55720     | 12.040            | 16.04      | 0.0229 | 0.00          | 0                | 250           |
| \$ / R           | On | 29/03/2016 | Foreign Exchange Option | 13.50  | Call       |           |           | 1,019.47260  | 926.133           | 14.64      | 0.7385 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/03/2016 | Foreign Exchange Option | 13.50  | Put        |           |           | 179.17260    | 205.733           | 14.64      | 0.2615 | 0.00          | 0                | 150           |
| \$ / R           | On | 18/04/2016 | Foreign Exchange Option | 13.97  | Call       |           |           | 795.32220    | 721.067           | 15.46      | 0.6043 | 0.00          | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 18/04/2016 | Foreign Exchange Option | 13.97  | Put        |           |           | 374.22220    | 420.467           | 15.46      | 0.3957 | 0.00          | 0                | 17,896        |
| \$ / R           | On | 18/04/2016 | Foreign Exchange Option | 15.42  | Call       |           |           | 300.03340    | 267.186           | 18.35      | 0.2744 | 0.00          | 0                | 17,896        |
| \$ / R           | On | 18/04/2016 | Foreign Exchange Option | 15.42  | Put        |           |           | 1,328.93340  | 1,416.586         | 18.35      | 0.7256 | 0.00          | 0                | 0             |
| \$ / R           | On | 26/04/2016 | Foreign Exchange Option | 13.50  | Call       |           |           | 1,114.72350  | 1,022.599         | 14.74      | 0.7374 | 0.00          | 0                | 0             |
| \$ / R           | On | 26/04/2016 | Foreign Exchange Option | 13.50  | Put        |           |           | 203.42350    | 231.999           | 14.74      | 0.2626 | 0.00          | 0                | 150           |
| \$ / R           | On | 26/04/2016 | Foreign Exchange Option | 15.66  | Call       |           |           | 278.44670    | 249.012           | 18.88      | 0.2499 | 0.00          | 0                | 250           |
| \$ / R           | On | 26/04/2016 | Foreign Exchange Option | 15.66  | Put        |           |           | 1,527.14670  | 1,618.412         | 18.88      | 0.7501 | 0.00          | 0                | 0             |
| \$ / R           | On | 26/04/2016 | Foreign Exchange Option | 16.29  | Call       |           |           | 188.75300    | 166.969           | 19.93      | 0.1754 | 0.00          | 0                | 150           |
| \$ / R           | On | 26/04/2016 | Foreign Exchange Option | 16.29  | Put        |           |           | 2,067.45300  | 2,166.369         | 19.93      | 0.8246 | 0.00          | 0                | 0             |
| \$ / R           | On | 26/04/2016 | Foreign Exchange Option | 11.80  | Call       |           |           | 2,625.04440  | 2,505.190         | 15.34      | 0.9743 | 0.00          | 0                | 0             |
| \$ / R           | On | 26/04/2016 | Foreign Exchange Option | 11.80  | Put        |           |           | 13.74440     | 14.590            | 15.34      | 0.0257 | 0.00          | 0                | 250           |
| \$ / R           | On | 10/05/2016 | Foreign Exchange Option | 15.51  | Call       |           |           | 341.45200    | 308.315           | 18.57      | 0.2880 | 0.00          | 0                | 8,403         |
| \$ / R           | On | 10/05/2016 | Foreign Exchange Option | 15.51  | Put        |           |           | 1,404.55200  | 1,492.515         | 18.57      | 0.7120 | 0.00          | 0                | 0             |
| \$ / R           | On | 10/05/2016 | Foreign Exchange Option | 14.28  | Call       |           |           | 716.05680    | 651.771           | 16.06      | 0.5335 | 0.00          | 0                | 0             |
| \$ / R           | On | 10/05/2016 | Foreign Exchange Option | 14.28  | Put        |           |           | 549.15680    | 605.971           | 16.06      | 0.4665 | 0.00          | 0                | 8,403         |
| \$ / R           | On | 27/05/2016 | Foreign Exchange Option | 13.50  | Call       |           |           | 1,217.12110  | 1,124.890         | 14.81      | 0.7384 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/05/2016 | Foreign Exchange Option | 13.50  | Put        |           |           | 226.92110    | 256.290           | 14.81      | 0.2616 | 0.00          | 0                | 150           |
| \$ / R           | On | 27/05/2016 | Foreign Exchange Option | 16.13  | Call       |           |           | 280.54540    | 253.054           | 19.74      | 0.2287 | 0.00          | 0                | 250           |
| \$ / R           | On | 27/05/2016 | Foreign Exchange Option | 16.13  | Put        |           |           | 1,920.34540  | 2,014.454         | 19.74      | 0.7713 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/05/2016 | Foreign Exchange Option | 16.70  | Call       |           |           | 207.21470    | 186.303           | 20.62      | 0.1738 | 0.00          | 0                | 150           |
| \$ / R           | On | 27/05/2016 | Foreign Exchange Option | 16.70  | Put        |           |           | 2,417.01470  | 2,517.703         | 20.62      | 0.8262 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/05/2016 | Foreign Exchange Option | 11.80  | Call       |           |           | 2,705.77760  | 2,585.908         | 14.78      | 0.9716 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/05/2016 | Foreign Exchange Option | 11.80  | Put        |           |           | 15.57760     | 17.308            | 14.78      | 0.0284 | 0.00          | 0                | 250           |
| \$ / R           | On | 06/06/2016 | Foreign Exchange Option | 12.20  | Call       |           |           | 2,349.32610  | 2,231.596         | 14.47      | 0.9454 | 0.00          | 0                | 0             |
| \$ / R           | On | 06/06/2016 | Foreign Exchange Option | 12.20  | Put        |           |           | 33.22610     | 37.097            | 14.47      | 0.0546 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 06/06/2016 | Foreign Exchange Option | 15.45  | Call       |           |           | 427.24860    | 390.038           | 18.47      | 0.3261 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 06/06/2016 | Foreign Exchange Option | 15.45  | Put        |           |           | 1,361.14860  | 1,445.538         | 18.47      | 0.6739 | 0.00          | 0                | 0             |
| \$ / R           | On | 09/06/2016 | Foreign Exchange Option | 13.29  | Call       |           |           | 1,411.18420  | 1,313.851         | 14.64      | 0.7860 | 0.00          | 0                | 0             |
| \$ / R           | On | 09/06/2016 | Foreign Exchange Option | 13.29  | Put        |           |           | 177.28420    | 201.551           | 14.64      | 0.2140 | 0.00          | 0                | 0             |
| \$ / R           | On | 09/06/2016 | Foreign Exchange Option | 13.30  | Call       |           |           | 1,403.76470  | 1,306.678         | 14.65      | 0.7838 | 0.00          | 0                | 0             |
| \$ / R           | On | 09/06/2016 | Foreign Exchange Option | 13.30  | Put        |           |           | 179.86470    | 204.378           | 14.65      | 0.2162 | 0.00          | 0                | 0             |
| \$ / R           | On | 09/06/2016 | Foreign Exchange Option | 13.31  | Call       |           |           | 1,396.37000  | 1,299.529         | 14.66      | 0.7816 | 0.00          | 0                | 0             |
| \$ / R           | On | 09/06/2016 | Foreign Exchange Option | 13.31  | Put        |           |           | 182.47000    | 207.228           | 14.66      | 0.2184 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 13.29  | Call       |           |           | 1,423.76410  | 1,325.984         | 14.62      | 0.7862 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 13.29  | Put        |           |           | 179.56410    | 203.284           | 14.62      | 0.2138 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 13.30  | Call       |           |           | 1,416.35430  | 1,318.816         | 14.63      | 0.7840 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 13.30  | Put        |           |           | 182.15430    | 206.116           | 14.63      | 0.2160 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 13.50  | Call       |           |           | 1,273.44210  | 1,180.928         | 14.85      | 0.7396 | 0.00          | 0                | 53,633        |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 13.50  | Put        |           |           | 239.24210    | 268.228           | 14.85      | 0.2604 | 0.00          | 0                | 545           |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 13.53  | Call       |           |           | 1,252.88130  | 1,161.148         | 14.89      | 0.7327 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 13.53  | Put        |           |           | 248.68130    | 278.448           | 14.89      | 0.2673 | 0.00          | 0                | 36,230        |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 13.20  | Call       |           |           | 1,491.54230  | 1,391.625         | 14.52      | 0.8052 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 13.20  | Put        |           |           | 157.34230    | 178.925           | 14.52      | 0.1948 | 0.00          | 0                | 700           |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 14.93  | Call       |           |           | 584.62070    | 534.996           | 17.44      | 0.4193 | 0.00          | 0                | 330           |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 14.93  | Put        |           |           | 980.42070    | 1,052.296         | 17.44      | 0.5807 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 15.00  | Call       |           |           | 563.37900    | 515.381           | 17.57      | 0.4065 | 0.00          | 0                | 53,633        |

| Contract Details |    |            | Strike                  | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 15.00      | Put       |           | 1,029.17900  | 1,102.681         | 17.57      | 0.5935 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 13.31      | Call      |           | 1,408.96920  | 1,311.676         | 14.64      | 0.7819 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 13.31      | Put       |           | 184.76920    | 208.976           | 14.64      | 0.2181 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.53      | Call      |           | 261.98630    | 237.330           | 20.33      | 0.2058 | 0.00          | 0                | 36,230        |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.53      | Put       |           | 2,257.78630  | 2,354.630         | 20.33      | 0.7942 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.81      | Call      |           | 228.89090    | 207.010           | 20.76      | 0.1818 | 0.00          | 0                | 2,310         |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.81      | Put       |           | 2,504.69090  | 2,604.310         | 20.76      | 0.8182 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 14.85      | Call      |           | 610.01160    | 558.473           | 17.28      | 0.4343 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 14.85      | Put       |           | 925.81160    | 995.773           | 17.28      | 0.5657 | 0.00          | 0                | 8,000         |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 17.06      | Call      |           | 203.59230    | 183.881           | 21.14      | 0.1630 | 0.00          | 0                | 545           |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 17.06      | Put       |           | 2,729.39230  | 2,831.181         | 21.14      | 0.8370 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 18.17      | Call      |           | 139.33690    | 127.399           | 23.55      | 0.1110 | 0.00          | 0                | 6,600         |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 18.17      | Put       |           | 3,775.13690  | 3,884.699         | 23.55      | 0.8890 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.23      | Call      |           | 304.07080    | 275.980           | 19.86      | 0.2354 | 0.00          | 0                | 750           |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.23      | Put       |           | 1,999.87080  | 2,093.280         | 19.86      | 0.7646 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 12.91      | Call      |           | 1,727.20260  | 1,617.893         | 14.25      | 0.8603 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 12.91      | Put       |           | 103.00260    | 115.193           | 14.25      | 0.1397 | 0.00          | 0                | 6,600         |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 13.00      | Call      |           | 1,650.70930  | 1,544.665         | 14.30      | 0.8447 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 13.00      | Put       |           | 116.50930    | 131.965           | 14.30      | 0.1553 | 0.00          | 0                | 750           |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.93      | Call      |           | 216.28770    | 195.482           | 20.94      | 0.1724 | 0.00          | 0                | 700           |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.93      | Put       |           | 2,612.08770  | 2,712.782         | 20.94      | 0.8276 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 12.16      | Call      |           | 2,406.38360  | 2,288.568         | 14.42      | 0.9477 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 12.16      | Put       |           | 32.18360     | 35.868            | 14.42      | 0.0523 | 0.00          | 0                | 330           |
| \$ / R           | On | 28/06/2016 | Foreign Exchange Option | 13.50      | Call      |           | 1,323.40130  | 1,231.512         | 14.94      | 0.7402 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/06/2016 | Foreign Exchange Option | 13.50      | Put       |           | 250.30130    | 280.012           | 14.94      | 0.2598 | 0.00          | 0                | 150           |
| \$ / R           | On | 28/06/2016 | Foreign Exchange Option | 16.62      | Call      |           | 282.95000    | 257.583           | 20.47      | 0.2124 | 0.00          | 0                | 250           |
| \$ / R           | On | 28/06/2016 | Foreign Exchange Option | 16.62      | Put       |           | 2,329.85000  | 2,426.083         | 20.47      | 0.7876 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/06/2016 | Foreign Exchange Option | 17.04      | Call      |           | 234.43320    | 212.666           | 21.10      | 0.1784 | 0.00          | 0                | 150           |
| \$ / R           | On | 28/06/2016 | Foreign Exchange Option | 17.04      | Put       |           | 2,701.33320  | 2,801.166         | 21.10      | 0.8216 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/06/2016 | Foreign Exchange Option | 11.80      | Call      |           | 2,789.72410  | 2,668.665         | 13.97      | 0.9725 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/06/2016 | Foreign Exchange Option | 11.80      | Put       |           | 16.62410     | 17.165            | 13.97      | 0.0275 | 0.00          | 0                | 250           |
| \$ / R           | On | 27/07/2016 | Foreign Exchange Option | 13.50      | Call      |           | 1,417.95530  | 1,324.631         | 15.01      | 0.7428 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/07/2016 | Foreign Exchange Option | 13.50      | Put       |           | 269.75530    | 298.032           | 15.01      | 0.2572 | 0.00          | 0                | 150           |
| \$ / R           | On | 27/07/2016 | Foreign Exchange Option | 17.13      | Call      |           | 282.12990    | 258.054           | 21.21      | 0.1973 | 0.00          | 0                | 250           |
| \$ / R           | On | 27/07/2016 | Foreign Exchange Option | 17.13      | Put       |           | 2,763.92990  | 2,861.454         | 21.21      | 0.8027 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/07/2016 | Foreign Exchange Option | 17.45      | Call      |           | 249.42780    | 227.931           | 21.69      | 0.1757 | 0.00          | 0                | 150           |
| \$ / R           | On | 27/07/2016 | Foreign Exchange Option | 17.45      | Put       |           | 3,051.22780  | 3,151.331         | 21.69      | 0.8243 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/07/2016 | Foreign Exchange Option | 11.80      | Call      |           | 2,864.83750  | 2,743.393         | 13.36      | 0.9736 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/07/2016 | Foreign Exchange Option | 11.80      | Put       |           | 16.63750     | 16.793            | 13.36      | 0.0264 | 0.00          | 0                | 250           |
| \$ / R           | On | 11/08/2016 | Foreign Exchange Option | 12.70      | Call      |           | 2,080.85050  | 1,968.377         | 14.08      | 0.8853 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/08/2016 | Foreign Exchange Option | 12.70      | Put       |           | 93.75050     | 102.877           | 14.08      | 0.1147 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 11/08/2016 | Foreign Exchange Option | 15.52      | Call      |           | 591.85030    | 547.382           | 18.59      | 0.3739 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 11/08/2016 | Foreign Exchange Option | 15.52      | Put       |           | 1,424.75030  | 1,501.882         | 18.59      | 0.6261 | 0.00          | 0                | 0             |
| \$ / R           | On | 26/08/2016 | Foreign Exchange Option | 17.70      | Call      |           | 283.99950    | 265.085           | 22.19      | 0.1862 | 0.00          | 0                | 250           |
| \$ / R           | On | 26/08/2016 | Foreign Exchange Option | 17.70      | Put       |           | 3,257.69950  | 3,360.585         | 22.19      | 0.8138 | 0.00          | 0                | 0             |
| \$ / R           | On | 26/08/2016 | Foreign Exchange Option | 17.93      | Call      |           | 269.37720    | 251.565           | 22.71      | 0.1756 | 0.00          | 0                | 150           |

| Contract Details |    |            | Strike                  | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 26/08/2016 | Foreign Exchange Option | 17.93      | Put       |           | 3,473.07720  | 3,577.065         | 22.71      | 0.8244 | 0.00          | 0                | 0             |
| \$ / R           | On | 26/08/2016 | Foreign Exchange Option | 11.80      | Call      |           | 2,942.38360  | 2,820.353         | 12.76      | 0.9752 | 0.00          | 0                | 0             |
| \$ / R           | On | 26/08/2016 | Foreign Exchange Option | 11.80      | Put       |           | 16.08360     | 15.853            | 12.76      | 0.0248 | 0.00          | 0                | 250           |
| \$ / R           | On | 26/08/2016 | Foreign Exchange Option | 13.50      | Call      |           | 1,512.77040  | 1,418.666         | 15.06      | 0.7460 | 0.00          | 0                | 0             |
| \$ / R           | On | 26/08/2016 | Foreign Exchange Option | 13.50      | Put       |           | 286.47040    | 314.166           | 15.06      | 0.2540 | 0.00          | 0                | 150           |
| \$ / R           | On | 06/09/2016 | Foreign Exchange Option | 17.80      | Call      |           | 296.37110    | 275.497           | 22.30      | 0.1884 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 06/09/2016 | Foreign Exchange Option | 17.80      | Put       |           | 3,340.17110  | 3,441.597         | 22.30      | 0.8116 | 0.00          | 0                | 0             |
| \$ / R           | On | 06/09/2016 | Foreign Exchange Option | 13.50      | Call      |           | 1,547.77330  | 1,452.781         | 15.07      | 0.7475 | 0.00          | 0                | 0             |
| \$ / R           | On | 06/09/2016 | Foreign Exchange Option | 13.50      | Put       |           | 291.57330    | 318.881           | 15.07      | 0.2525 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 06/09/2016 | Foreign Exchange Option | 13.70      | Call      |           | 1,416.87230  | 1,326.332         | 15.30      | 0.7092 | 0.00          | 0                | 0             |
| \$ / R           | On | 06/09/2016 | Foreign Exchange Option | 13.70      | Put       |           | 360.67230    | 392.432           | 15.30      | 0.2908 | 0.00          | 0                | 0             |
| \$ / R           | On | 06/09/2016 | Foreign Exchange Option | 17.74      | Call      |           | 300.46790    | 279.251           | 22.17      | 0.1913 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 06/09/2016 | Foreign Exchange Option | 17.74      | Put       |           | 3,284.26790  | 3,385.351         | 22.17      | 0.8087 | 0.00          | 0                | 0             |
| \$ / R           | On | 08/09/2016 | Foreign Exchange Option | 13.78      | Call      |           | 1,373.48370  | 1,284.553         | 15.39      | 0.6941 | 0.00          | 0                | 0             |
| \$ / R           | On | 08/09/2016 | Foreign Exchange Option | 13.78      | Put       |           | 391.88370    | 425.353           | 15.39      | 0.3059 | 0.00          | 0                | 48,990        |
| \$ / R           | On | 08/09/2016 | Foreign Exchange Option | 17.30      | Call      |           | 350.14100    | 322.827           | 21.42      | 0.2194 | 0.00          | 0                | 48,990        |
| \$ / R           | On | 08/09/2016 | Foreign Exchange Option | 17.30      | Put       |           | 2,888.54100  | 2,983.627         | 21.42      | 0.7806 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2016 | Foreign Exchange Option | 13.29      | Call      |           | 1,722.87220  | 1,623.301         | 14.84      | 0.7868 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2016 | Foreign Exchange Option | 13.29      | Put       |           | 232.27220    | 255.401           | 14.84      | 0.2132 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2016 | Foreign Exchange Option | 13.30      | Call      |           | 1,715.83270  | 1,616.304         | 14.85      | 0.7850 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2016 | Foreign Exchange Option | 13.30      | Put       |           | 235.23270    | 258.404           | 14.85      | 0.2150 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2016 | Foreign Exchange Option | 13.31      | Call      |           | 1,708.65870  | 1,609.328         | 14.86      | 0.7833 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2016 | Foreign Exchange Option | 13.31      | Put       |           | 238.05870    | 261.428           | 14.86      | 0.2167 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 17.50      | Call      |           | 349.41830    | 323.265           | 21.71      | 0.2143 | 0.00          | 0                | 405           |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 17.50      | Put       |           | 3,057.91830  | 3,154.665         | 21.71      | 0.7857 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 17.70      | Call      |           | 328.18380    | 306.346           | 22.08      | 0.2029 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 17.70      | Put       |           | 3,236.68380  | 3,337.746         | 22.08      | 0.7971 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 13.29      | Call      |           | 1,734.96320  | 1,634.583         | 14.82      | 0.7874 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 13.29      | Put       |           | 233.46320    | 255.983           | 14.82      | 0.2126 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 13.30      | Call      |           | 1,727.93780  | 1,627.579         | 14.83      | 0.7857 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 13.30      | Put       |           | 236.43780    | 258.979           | 14.83      | 0.2143 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 13.31      | Call      |           | 1,720.76560  | 1,620.598         | 14.84      | 0.7839 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 13.31      | Put       |           | 239.26560    | 261.998           | 14.84      | 0.2161 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 13.24      | Call      |           | 1,770.35770  | 1,669.933         | 14.76      | 0.7962 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 13.24      | Put       |           | 218.85770    | 241.333           | 14.76      | 0.2038 | 0.00          | 0                | 405           |
| \$ / R           | On | 28/09/2016 | Foreign Exchange Option | 18.25      | Call      |           | 308.35990    | 286.395           | 23.18      | 0.1834 | 0.00          | 0                | 250           |
| \$ / R           | On | 28/09/2016 | Foreign Exchange Option | 18.25      | Put       |           | 3,742.45990  | 3,843.695         | 23.18      | 0.8166 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/09/2016 | Foreign Exchange Option | 18.41      | Call      |           | 299.42060    | 278.110           | 23.53      | 0.1772 | 0.00          | 0                | 150           |
| \$ / R           | On | 28/09/2016 | Foreign Exchange Option | 18.41      | Put       |           | 3,893.52060  | 3,995.410         | 23.53      | 0.8228 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/09/2016 | Foreign Exchange Option | 11.80      | Call      |           | 3,030.50810  | 2,905.001         | 11.85      | 0.9800 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/09/2016 | Foreign Exchange Option | 11.80      | Put       |           | 14.60810     | 12.301            | 11.85      | 0.0200 | 0.00          | 0                | 250           |
| \$ / R           | On | 28/09/2016 | Foreign Exchange Option | 13.50      | Call      |           | 1,616.88280  | 1,521.090         | 15.09      | 0.7504 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/09/2016 | Foreign Exchange Option | 13.50      | Put       |           | 300.98280    | 328.389           | 15.09      | 0.2496 | 0.00          | 0                | 150           |
| \$ / R           | On | 26/10/2016 | Foreign Exchange Option | 18.85      | Call      |           | 322.67870    | 304.048           | 24.37      | 0.1792 | 0.00          | 0                | 150           |
| \$ / R           | On | 26/10/2016 | Foreign Exchange Option | 18.85      | Put       |           | 4,280.77870  | 4,386.548         | 24.37      | 0.8208 | 0.00          | 0                | 0             |
| \$ / R           | On | 26/10/2016 | Foreign Exchange Option | 11.80      | Call      |           | 3,106.94490  | 2,979.612         | 11.54      | 0.9806 | 0.00          | 0                | 0             |

| Contract Details           |      |            |                         | Strike                  | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value         | Contracts Traded | Open Interest    |
|----------------------------|------|------------|-------------------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|-----------------------|------------------|------------------|
| \$ / R                     | On   | 26/10/2016 | Foreign Exchange Option | 11.80                   | Put        |           |           | 15.04490     | 12.112            | 11.54      | 0.0194 | 0.00                  | 0                | 250              |
| \$ / R                     | On   | 26/10/2016 | Foreign Exchange Option | 13.50                   | Call       |           |           | 1,703.78470  | 1,605.435         | 15.08      | 0.7544 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 26/10/2016 | Foreign Exchange Option | 13.50                   | Put        |           |           | 311.88470    | 337.935           | 15.08      | 0.2456 | 0.00                  | 0                | 150              |
| \$ / R                     | On   | 26/10/2016 | Foreign Exchange Option | 18.77                   | Call       |           |           | 326.59140    | 307.645           | 24.20      | 0.1818 | 0.00                  | 0                | 250              |
| \$ / R                     | On   | 26/10/2016 | Foreign Exchange Option | 18.77                   | Put        |           |           | 4,204.69140  | 4,310.145         | 24.20      | 0.8182 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 28/11/2016 | Foreign Exchange Option | 11.80                   | Call       |           |           | 3,198.28490  | 3,068.932         | 11.32      | 0.9806 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 28/11/2016 | Foreign Exchange Option | 11.80                   | Put        |           |           | 15.98490     | 12.532            | 11.32      | 0.0194 | 0.00                  | 0                | 250              |
| \$ / R                     | On   | 28/11/2016 | Foreign Exchange Option | 13.50                   | Call       |           |           | 1,805.88960  | 1,703.833         | 15.06      | 0.7593 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 28/11/2016 | Foreign Exchange Option | 13.50                   | Put        |           |           | 323.58960    | 347.433           | 15.06      | 0.2407 | 0.00                  | 0                | 150              |
| \$ / R                     | On   | 28/11/2016 | Foreign Exchange Option | 19.40                   | Call       |           |           | 354.40260    | 333.714           | 25.33      | 0.1808 | 0.00                  | 0                | 400              |
| \$ / R                     | On   | 28/11/2016 | Foreign Exchange Option | 19.40                   | Put        |           |           | 4,772.10260  | 4,877.314         | 25.33      | 0.8192 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 14/12/2016 | Foreign Exchange Option | 12.64                   | Call       |           |           | 2,476.61710  | 2,360.361         | 12.99      | 0.9021 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 14/12/2016 | Foreign Exchange Option | 12.64                   | Put        |           |           | 88.41710     | 97.761            | 12.99      | 0.0979 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 14/12/2016 | Foreign Exchange Option | 12.65                   | Call       |           |           | 2,468.38910  | 2,352.313         | 13.02      | 0.9007 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 14/12/2016 | Foreign Exchange Option | 12.65                   | Put        |           |           | 90.18910     | 99.713            | 13.02      | 0.0993 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 14/12/2016 | Foreign Exchange Option | 12.66                   | Call       |           |           | 2,460.18450  | 2,344.293         | 13.04      | 0.8992 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 14/12/2016 | Foreign Exchange Option | 12.66                   | Put        |           |           | 91.98450     | 101.693           | 13.04      | 0.1008 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 19/12/2016 | Foreign Exchange Option | 13.31                   | Call       |           |           | 2,004.49660  | 1,898.545         | 14.86      | 0.7924 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 19/12/2016 | Foreign Exchange Option | 13.31                   | Put        |           |           | 271.99660    | 291.445           | 14.86      | 0.2076 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 19/12/2016 | Foreign Exchange Option | 13.50                   | Call       |           |           | 1,873.13530  | 1,770.544         | 15.08      | 0.7626 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 19/12/2016 | Foreign Exchange Option | 13.50                   | Put        |           |           | 330.63530    | 353.444           | 15.08      | 0.2374 | 0.00                  | 0                | 150              |
| \$ / R                     | On   | 19/12/2016 | Foreign Exchange Option | 19.75                   | Call       |           |           | 349.76810    | 319.595           | 25.05      | 0.1720 | 0.00                  | 0                | 150              |
| \$ / R                     | On   | 19/12/2016 | Foreign Exchange Option | 19.81                   | Put        |           |           | 5,110.05190  | 5,205.740         | 25.05      | 0.8310 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 19/12/2016 | Foreign Exchange Option | 11.80                   | Call       |           |           | 3,259.57360  | 3,135.184         | 11.86      | 0.9751 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 19/12/2016 | Foreign Exchange Option | 11.80                   | Put        |           |           | 17.07360     | 18.084            | 11.86      | 0.0249 | 0.00                  | 0                | 250              |
| \$ / R                     | On   | 19/12/2016 | Foreign Exchange Option | 19.75                   | Put        |           |           | 5,057.26810  | 5,152.495         | 25.05      | 0.8280 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 19/12/2016 | Foreign Exchange Option | 13.29                   | Call       |           |           | 2,018.34550  | 1,912.436         | 14.84      | 0.7955 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 19/12/2016 | Foreign Exchange Option | 13.29                   | Put        |           |           | 265.84550    | 285.336           | 14.84      | 0.2045 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 19/12/2016 | Foreign Exchange Option | 13.30                   | Call       |           |           | 2,011.60770  | 1,905.480         | 14.85      | 0.7939 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 19/12/2016 | Foreign Exchange Option | 13.30                   | Put        |           |           | 269.10770    | 288.380           | 14.85      | 0.2061 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 19/12/2016 | Foreign Exchange Option | 19.81                   | Call       |           |           | 342.55190    | 312.840           | 25.05      | 0.1690 | 0.00                  | 0                | 250              |
| \$ / R                     | On   | 13/03/2017 | Foreign Exchange Option | 15.34                   | Call       |           |           | 1,250.95610  | 1,184.031         | 18.29      | 0.5193 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 13/03/2017 | Foreign Exchange Option | 15.34                   | Put        |           |           | 1,307.55610  | 1,364.231         | 18.29      | 0.4807 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 13/03/2017 | Foreign Exchange Option | 15.35                   | Call       |           |           | 1,247.46000  | 1,180.709         | 18.30      | 0.5181 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 13/03/2017 | Foreign Exchange Option | 15.35                   | Put        |           |           | 1,314.06000  | 1,370.909         | 18.30      | 0.4819 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 13/03/2017 | Foreign Exchange Option | 15.36                   | Call       |           |           | 1,243.96970  | 1,177.391         | 18.32      | 0.5169 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 13/03/2017 | Foreign Exchange Option | 15.36                   | Put        |           |           | 1,320.56970  | 1,377.591         | 18.32      | 0.4831 | 0.00                  | 0                | 0                |
| <b>Total \$ / R Option</b> |      |            |                         |                         |            |           |           |              |                   |            |        | <b>364,452.85</b>     | <b>1,572</b>     | <b>2,112,284</b> |
| <b>Total \$ / R</b>        |      |            |                         |                         |            |           |           |              |                   |            |        | <b>591,139,438.45</b> | <b>43,611</b>    | <b>2,848,059</b> |
| \$ / R                     | MAXI | On         | 11/12/2015              | Foreign Exchange Future |            | 13.94360  |           | 14.06130     |                   |            | 0.0000 | 1,631,401.20          | 117              | 1,065            |
| \$ / R                     | MAXI | On         | 14/03/2016              | Foreign Exchange Future |            | 14.18280  |           | 14.30230     |                   |            | 0.0000 | 907,699.20            | 64               | 309              |
| \$ / R                     | MAXI | On         | 13/06/2016              | Foreign Exchange Future |            | 14.41270  |           | 14.53420     |                   |            | 0.0000 | 144,127.00            | 10               | 189              |
| \$ / R                     | MAXI | On         | 19/09/2016              | Foreign Exchange Future |            | 14.66860  |           | 14.79150     |                   |            | 0.0000 | 0.00                  | 0                | 55               |

| Contract Details                |            |                         |                         | Strike | Call / Put | MTM Yield     | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value        | Contracts Traded | Open Interest |
|---------------------------------|------------|-------------------------|-------------------------|--------|------------|---------------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|---------------|
| <b>Total \$ / R MAXI Future</b> |            |                         |                         |        |            |               |           |              |                   |            |        | <b>2,683,227.40</b>  | <b>191</b>       | <b>1,618</b>  |
| \$ / R MAXI On                  | 11/12/2015 | Foreign Exchange Option | 11.85                   | Put    |            | 17.67470      |           | 17.284       | 21.81             | 0.0009     |        | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 11/12/2015 | Foreign Exchange Option | 11.86                   | Call   |            | 220,148.31830 |           | 208,377.930  | 21.77             | 0.9991     |        | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 11/12/2015 | Foreign Exchange Option | 11.86                   | Put    |            | 18.31830      |           | 17.930       | 21.77             | 0.0009     |        | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 11/12/2015 | Foreign Exchange Option | 11.84                   | Call   |            | 222,147.05230 |           | 210,376.662  | 21.85             | 0.9992     |        | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 11/12/2015 | Foreign Exchange Option | 11.84                   | Put    |            | 17.05230      |           | 16.662       | 21.85             | 0.0008     |        | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 11/12/2015 | Foreign Exchange Option | 11.85                   | Call   |            | 221,147.67470 |           | 209,377.284  | 21.81             | 0.9991     |        | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 14/03/2016 | Foreign Exchange Option | 12.39                   | Call   |            | 193,501.79520 |           | 181,880.334  | 15.05             | 0.9497     |        | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 14/03/2016 | Foreign Exchange Option | 12.39                   | Put    |            | 2,271.79520   |           | 2,600.334    | 15.05             | 0.0503     |        | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 14/03/2016 | Foreign Exchange Option | 12.40                   | Call   |            | 192,537.13840 |           | 180,922.067  | 15.03             | 0.9490     |        | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 14/03/2016 | Foreign Exchange Option | 12.40                   | Put    |            | 2,307.13840   |           | 2,642.067    | 15.03             | 0.0510     |        | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 14/03/2016 | Foreign Exchange Option | 12.41                   | Call   |            | 191,573.08820 |           | 179,964.523  | 15.00             | 0.9482     |        | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 14/03/2016 | Foreign Exchange Option | 12.41                   | Put    |            | 2,343.08820   |           | 2,684.523    | 15.00             | 0.0518     |        | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 13/06/2016 | Foreign Exchange Option | 13.44                   | Call   |            | 131,525.06300 |           | 122,119.549  | 14.79             | 0.7532     |        | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 13/06/2016 | Foreign Exchange Option | 13.44                   | Put    |            | 22,105.06300  |           | 24,849.549   | 14.79             | 0.2468     |        | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 13/06/2016 | Foreign Exchange Option | 13.45                   | Call   |            | 130,821.74680 |           | 121,441.966  | 14.80             | 0.7509     |        | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 13/06/2016 | Foreign Exchange Option | 13.45                   | Put    |            | 22,401.74680  |           | 25,171.966   | 14.80             | 0.2491     |        | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 13/06/2016 | Foreign Exchange Option | 13.46                   | Call   |            | 130,120.98270 |           | 120,766.667  | 14.81             | 0.7487     |        | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 13/06/2016 | Foreign Exchange Option | 13.46                   | Put    |            | 22,700.98270  |           | 25,496.666   | 14.81             | 0.2513     |        | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 19/09/2016 | Foreign Exchange Option | 15.01                   | Call   |            | 84,943.35410  |           | 79,092.288   | 17.64             | 0.4751     |        | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 19/09/2016 | Foreign Exchange Option | 15.01                   | Put    |            | 106,793.35410 |           | 113,232.288  | 17.64             | 0.5249     |        | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 19/09/2016 | Foreign Exchange Option | 14.99                   | Call   |            | 85,621.07190  |           | 79,727.825   | 17.60             | 0.4782     |        | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 19/09/2016 | Foreign Exchange Option | 14.99                   | Put    |            | 105,471.07190 |           | 111,867.825  | 17.60             | 0.5218     |        | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 19/09/2016 | Foreign Exchange Option | 15.00                   | Call   |            | 85,281.66820  |           | 79,409.272   | 17.62             | 0.4767     |        | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 19/09/2016 | Foreign Exchange Option | 15.00                   | Put    |            | 106,131.66820 |           | 112,549.272  | 17.62             | 0.5233     |        | 0.00                 | 0                | 0             |
| <b>Total \$ / R MAXI Option</b> |            |                         |                         |        |            |               |           |              |                   |            |        | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total \$ / R MAXI</b>        |            |                         |                         |        |            |               |           |              |                   |            |        | <b>2,683,227.40</b>  | <b>191</b>       | <b>1,618</b>  |
| £ / R                           | On         | 11/12/2015              | Foreign Exchange Future |        |            | 21.25760      |           | 21.48910     |                   | 0.0000     |        | 19,323,158.40        | 909              | 39,957        |
| £ / R                           | On         | 12/01/2016              | Foreign Exchange Future |        |            | 22.31210      |           | 22.55350     |                   | 0.0000     |        | 0.00                 | 0                | 2             |
| £ / R                           | On         | 29/02/2016              | Foreign Exchange Future |        |            | 22.32290      |           | 22.56500     |                   | 0.0000     |        | 312,520.60           | 14               | 47            |
| £ / R                           | On         | 14/03/2016              | Foreign Exchange Future |        |            | 21.62720      |           | 21.86310     |                   | 0.0000     |        | 23,249,240.00        | 1,075            | 9,412         |
| £ / R                           | On         | 13/06/2016              | Foreign Exchange Future |        |            | 21.98330      |           | 22.22520     |                   | 0.0000     |        | 1,318,998.00         | 60               | 25            |
| £ / R                           | On         | 08/09/2016              | Foreign Exchange Future |        |            | 22.34030      |           | 22.58450     |                   | 0.0000     |        | 0.00                 | 0                | 0             |
| £ / R                           | On         | 19/09/2016              | Foreign Exchange Future |        |            | 22.38670      |           | 22.63150     |                   | 0.0000     |        | 111,933.50           | 5                | 200           |
| <b>Total £ / R Future</b>       |            |                         |                         |        |            |               |           |              |                   |            |        | <b>44,315,850.50</b> | <b>2,063</b>     | <b>49,643</b> |
| £ / R                           | On         | 11/12/2015              | Foreign Exchange Option | 17.87  | Call       |               |           | 3,619.29200  | 3,387.603         | 17.49      | 1.0000 | 0.00                 | 0                | 0             |
| £ / R                           | On         | 11/12/2015              | Foreign Exchange Option | 17.87  | Put        |               |           | 0.19200      | 0.003             | 17.49      | 0.0000 | 0.00                 | 0                | 830           |
| £ / R                           | On         | 11/12/2015              | Foreign Exchange Option | 18.16  | Call       |               |           | 3,329.47020  | 3,097.626         | 17.94      | 0.9999 | 0.00                 | 0                | 0             |
| £ / R                           | On         | 11/12/2015              | Foreign Exchange Option | 18.16  | Put        |               |           | 0.37020      | 0.026             | 17.94      | 0.0001 | 0.00                 | 0                | 0             |
| £ / R                           | On         | 11/12/2015              | Foreign Exchange Option | 18.49  | Call       |               |           | 2,999.87560  | 2,767.795         | 18.46      | 0.9992 | 0.00                 | 0                | 0             |
| £ / R                           | On         | 11/12/2015              | Foreign Exchange Option | 18.49  | Put        |               |           | 0.77560      | 0.195             | 18.46      | 0.0008 | 0.00                 | 0                | 0             |

| Contract Details |    |            | Strike                  | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| £ / R            | On | 11/12/2015 | Foreign Exchange Option | 18.50      | Call      |           | 2,989.89310  | 2,757.806         | 18.47      | 0.9992 | 0.00          | 0                | 0             |
| £ / R            | On | 11/12/2015 | Foreign Exchange Option | 18.50      | Put       |           | 0.79310      | 0.206             | 18.47      | 0.0008 | 0.00          | 0                | 0             |
| £ / R            | On | 11/12/2015 | Foreign Exchange Option | 18.51      | Call      |           | 2,979.91100  | 2,747.818         | 18.49      | 0.9992 | 0.00          | 0                | 0             |
| £ / R            | On | 11/12/2015 | Foreign Exchange Option | 18.51      | Put       |           | 0.81100      | 0.218             | 18.49      | 0.0008 | 0.00          | 0                | 0             |
| £ / R            | On | 11/12/2015 | Foreign Exchange Option | 19.40      | Call      |           | 2,094.49060  | 1,863.273         | 18.13      | 0.9832 | 0.00          | 0                | 700           |
| £ / R            | On | 11/12/2015 | Foreign Exchange Option | 19.40      | Put       |           | 5.39060      | 5.673             | 18.13      | 0.0168 | 0.00          | 0                | 0             |
| £ / R            | On | 11/12/2015 | Foreign Exchange Option | 20.00      | Call      |           | 1,500.32040  | 1,270.733         | 14.87      | 0.9580 | 0.00          | 0                | 500           |
| £ / R            | On | 11/12/2015 | Foreign Exchange Option | 20.00      | Put       |           | 11.22040     | 13.133            | 14.87      | 0.0420 | 0.00          | 0                | 0             |
| £ / R            | On | 11/12/2015 | Foreign Exchange Option | 20.12      | Call      |           | 1,382.34390  | 1,153.504         | 14.22      | 0.9484 | 0.00          | 0                | 0             |
| £ / R            | On | 11/12/2015 | Foreign Exchange Option | 20.12      | Put       |           | 13.24390     | 15.904            | 14.22      | 0.0516 | 0.00          | 0                | 12,000        |
| £ / R            | On | 11/12/2015 | Foreign Exchange Option | 20.23      | Call      |           | 1,274.62160  | 1,047.757         | 13.78      | 0.9351 | 0.00          | 0                | 0             |
| £ / R            | On | 11/12/2015 | Foreign Exchange Option | 20.23      | Put       |           | 15.52160     | 20.157            | 13.78      | 0.0649 | 0.00          | 0                | 20,000        |
| £ / R            | On | 11/12/2015 | Foreign Exchange Option | 20.33      | Call      |           | 1,177.13780  | 955.813           | 13.79      | 0.9139 | 0.00          | 0                | 8,250         |
| £ / R            | On | 11/12/2015 | Foreign Exchange Option | 20.33      | Put       |           | 18.03780     | 28.213            | 13.79      | 0.0861 | 0.00          | 0                | 0             |
| £ / R            | On | 11/12/2015 | Foreign Exchange Option | 20.75      | Call      |           | 795.12190    | 602.421           | 13.83      | 0.7719 | 0.00          | 0                | 0             |
| £ / R            | On | 11/12/2015 | Foreign Exchange Option | 20.75      | Put       |           | 56.02190     | 94.821            | 13.83      | 0.2281 | 0.00          | 0                | 6,000         |
| £ / R            | On | 11/12/2015 | Foreign Exchange Option | 20.77      | Call      |           | 778.39970    | 587.303           | 13.83      | 0.7630 | 0.00          | 0                | 18,900        |
| £ / R            | On | 11/12/2015 | Foreign Exchange Option | 20.77      | Put       |           | 59.29970     | 99.703            | 13.83      | 0.2370 | 0.00          | 0                | 0             |
| £ / R            | On | 11/12/2015 | Foreign Exchange Option | 20.81      | Call      |           | 745.39890    | 557.628           | 13.84      | 0.7447 | 0.00          | 0                | 0             |
| £ / R            | On | 11/12/2015 | Foreign Exchange Option | 20.81      | Put       |           | 66.29890     | 110.028           | 13.84      | 0.2553 | 0.00          | 0                | 4,500         |
| £ / R            | On | 11/12/2015 | Foreign Exchange Option | 21.20      | Call      |           | 459.81410    | 311.491           | 13.87      | 0.5391 | 0.00          | 0                | 0             |
| £ / R            | On | 11/12/2015 | Foreign Exchange Option | 21.20      | Put       |           | 170.71410    | 253.891           | 13.87      | 0.4609 | 0.00          | 0                | 3,000         |
| £ / R            | On | 11/12/2015 | Foreign Exchange Option | 21.35      | Call      |           | 370.03560    | 241.113           | 13.98      | 0.4552 | 0.00          | 0                | 4,500         |
| £ / R            | On | 11/12/2015 | Foreign Exchange Option | 21.35      | Put       |           | 230.93560    | 333.513           | 13.98      | 0.5448 | 0.00          | 0                | 0             |
| £ / R            | On | 11/12/2015 | Foreign Exchange Option | 21.50      | Call      |           | 292.32390    | 183.907           | 14.13      | 0.3754 | 0.00          | 0                | 500           |
| £ / R            | On | 11/12/2015 | Foreign Exchange Option | 21.50      | Put       |           | 303.22390    | 426.307           | 14.13      | 0.6246 | 0.00          | 0                | 500           |
| £ / R            | On | 11/12/2015 | Foreign Exchange Option | 21.82      | Call      |           | 169.83960    | 97.483            | 14.46      | 0.2310 | 0.00          | 0                | 10,000        |
| £ / R            | On | 11/12/2015 | Foreign Exchange Option | 21.82      | Put       |           | 500.73960    | 659.883           | 14.46      | 0.7690 | 0.00          | 0                | 0             |
| £ / R            | On | 11/12/2015 | Foreign Exchange Option | 23.20      | Call      |           | 13.99870     | 8.344             | 18.26      | 0.0242 | 0.00          | 0                | 10,000        |
| £ / R            | On | 11/12/2015 | Foreign Exchange Option | 23.20      | Put       |           | 1,724.89870  | 1,950.744         | 18.26      | 0.9758 | 0.00          | 0                | 0             |
| £ / R            | On | 12/01/2016 | Foreign Exchange Option | 21.09      | Put       |           | 56.52760     | 80.486            | 13.67      | 0.1341 | 0.00          | 0                | 0             |
| £ / R            | On | 12/01/2016 | Foreign Exchange Option | 21.09      | Call      |           | 1,520.02760  | 1,302.586         | 13.67      | 0.8659 | 0.00          | 0                | 0             |
| £ / R            | On | 29/02/2016 | Foreign Exchange Option | 22.03      | Call      |           | 996.64710    | 839.505           | 14.68      | 0.5830 | 0.00          | 0                | 0             |
| £ / R            | On | 29/02/2016 | Foreign Exchange Option | 22.03      | Put       |           | 461.64710    | 546.605           | 14.68      | 0.4170 | 0.00          | 0                | 0             |
| £ / R            | On | 14/03/2016 | Foreign Exchange Option | 19.19      | Call      |           | 2,723.01170  | 2,492.211         | 14.69      | 0.9321 | 0.00          | 0                | 0             |
| £ / R            | On | 14/03/2016 | Foreign Exchange Option | 19.19      | Put       |           | 49.91170     | 55.011            | 14.69      | 0.0679 | 0.00          | 0                | 0             |
| £ / R            | On | 14/03/2016 | Foreign Exchange Option | 19.20      | Call      |           | 2,713.30170  | 2,482.560         | 14.66      | 0.9316 | 0.00          | 0                | 0             |
| £ / R            | On | 14/03/2016 | Foreign Exchange Option | 19.20      | Put       |           | 50.20170     | 55.360            | 14.66      | 0.0684 | 0.00          | 0                | 0             |
| £ / R            | On | 14/03/2016 | Foreign Exchange Option | 19.21      | Call      |           | 2,703.59370  | 2,472.913         | 14.63      | 0.9311 | 0.00          | 0                | 0             |
| £ / R            | On | 14/03/2016 | Foreign Exchange Option | 19.21      | Put       |           | 50.49370     | 55.713            | 14.63      | 0.0689 | 0.00          | 0                | 0             |
| £ / R            | On | 13/06/2016 | Foreign Exchange Option | 20.49      | Call      |           | 2,052.81940  | 1,857.785         | 14.56      | 0.7574 | 0.00          | 0                | 0             |
| £ / R            | On | 13/06/2016 | Foreign Exchange Option | 20.49      | Put       |           | 317.61940    | 364.485           | 14.56      | 0.2426 | 0.00          | 0                | 0             |
| £ / R            | On | 13/06/2016 | Foreign Exchange Option | 20.50      | Call      |           | 2,045.30080  | 1,850.532         | 14.56      | 0.7560 | 0.00          | 0                | 0             |
| £ / R            | On | 13/06/2016 | Foreign Exchange Option | 20.50      | Put       |           | 320.10080    | 367.232           | 14.56      | 0.2440 | 0.00          | 0                | 0             |
| £ / R            | On | 13/06/2016 | Foreign Exchange Option | 20.51      | Call      |           | 2,037.79130  | 1,843.300         | 14.56      | 0.7546 | 0.00          | 0                | 0             |
| £ / R            | On | 13/06/2016 | Foreign Exchange Option | 20.51      | Put       |           | 322.59130    | 369.999           | 14.56      | 0.2454 | 0.00          | 0                | 0             |



| Contract Details          |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value        | Contracts Traded | Open Interest  |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|----------------|
| £ / R                     | On | 08/09/2016 | Foreign Exchange Option | 21.20  | Call       |           |           | 2,009.97200  | 1,826.301         | 15.03      | 0.6759 | 0.00                 | 0                | 0              |
| £ / R                     | On | 08/09/2016 | Foreign Exchange Option | 22.27  | Put        |           |           | 1,125.47490  | 1,226.249         | 15.83      | 0.4629 | 0.00                 | 0                | 0              |
| £ / R                     | On | 08/09/2016 | Foreign Exchange Option | 25.85  | Call       |           |           | 521.35570    | 457.972           | 19.25      | 0.2237 | 0.00                 | 0                | 12,264         |
| £ / R                     | On | 08/09/2016 | Foreign Exchange Option | 25.85  | Put        |           |           | 3,786.85570  | 3,967.672         | 19.25      | 0.7763 | 0.00                 | 0                | 0              |
| £ / R                     | On | 08/09/2016 | Foreign Exchange Option | 21.20  | Put        |           |           | 625.47200    | 686.001           | 15.03      | 0.3241 | 0.00                 | 0                | 12,264         |
| £ / R                     | On | 08/09/2016 | Foreign Exchange Option | 22.25  | Call       |           |           | 1,448.95550  | 1,304.946         | 15.82      | 0.5396 | 0.00                 | 0                | 0              |
| £ / R                     | On | 08/09/2016 | Foreign Exchange Option | 22.25  | Put        |           |           | 1,114.45550  | 1,214.646         | 15.82      | 0.4604 | 0.00                 | 0                | 0              |
| £ / R                     | On | 08/09/2016 | Foreign Exchange Option | 22.26  | Call       |           |           | 1,444.45860  | 1,300.741         | 15.82      | 0.5384 | 0.00                 | 0                | 0              |
| £ / R                     | On | 08/09/2016 | Foreign Exchange Option | 22.26  | Put        |           |           | 1,119.95860  | 1,220.441         | 15.82      | 0.4616 | 0.00                 | 0                | 0              |
| £ / R                     | On | 08/09/2016 | Foreign Exchange Option | 22.27  | Call       |           |           | 1,439.97490  | 1,296.549         | 15.83      | 0.5371 | 0.00                 | 0                | 0              |
| £ / R                     | On | 19/09/2016 | Foreign Exchange Option | 22.99  | Call       |           |           | 1,204.44160  | 1,082.168         | 16.51      | 0.4597 | 0.00                 | 0                | 0              |
| £ / R                     | On | 19/09/2016 | Foreign Exchange Option | 22.99  | Put        |           |           | 1,562.94160  | 1,685.468         | 16.51      | 0.5403 | 0.00                 | 0                | 0              |
| £ / R                     | On | 19/09/2016 | Foreign Exchange Option | 23.00  | Call       |           |           | 1,200.94310  | 1,078.946         | 16.52      | 0.4586 | 0.00                 | 0                | 0              |
| £ / R                     | On | 19/09/2016 | Foreign Exchange Option | 23.00  | Put        |           |           | 1,569.44310  | 1,692.246         | 16.52      | 0.5414 | 0.00                 | 0                | 0              |
| £ / R                     | On | 19/09/2016 | Foreign Exchange Option | 23.01  | Call       |           |           | 1,197.46400  | 1,075.734         | 16.53      | 0.4576 | 0.00                 | 0                | 0              |
| £ / R                     | On | 19/09/2016 | Foreign Exchange Option | 23.01  | Put        |           |           | 1,575.96400  | 1,699.034         | 16.53      | 0.5424 | 0.00                 | 0                | 0              |
| <b>Total £ / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>          | <b>0</b>         | <b>124,708</b> |
| <b>Total £ / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>44,315,850.50</b> | <b>2,063</b>     | <b>174,351</b> |
| ¥ / R                     | On | 11/12/2015 | Foreign Exchange Future |        |            | 0.11356   |           | 0.11435      |                   |            | 0.0000 | 0.00                 | 0                | 7,990          |
| ¥ / R                     | On | 14/03/2016 | Foreign Exchange Future |        |            | 0.11581   |           | 0.11661      |                   |            | 0.0000 | 0.00                 | 0                | 1,373          |
| ¥ / R                     | On | 13/06/2016 | Foreign Exchange Future |        |            | 0.11803   |           | 0.11885      |                   |            | 0.0000 | 17,705.25            | 150              | 0              |
| <b>Total ¥ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>17,705.25</b>     | <b>150</b>       | <b>9,363</b>   |
| ¥ / R                     | On | 11/12/2015 | Foreign Exchange Option | 0.09   | Call       |           |           | 2,434.80840  | 2,356.007         | 24.85      | 1.0000 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 11/12/2015 | Foreign Exchange Option | 0.09   | Put        |           |           | 0.00840      | 0.007             | 24.85      | 0.0000 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 11/12/2015 | Foreign Exchange Option | 0.10   | Call       |           |           | 1,435.59130  | 1,356.721         | 20.27      | 0.9959 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 11/12/2015 | Foreign Exchange Option | 0.10   | Put        |           |           | 0.79130      | 0.722             | 20.27      | 0.0041 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 11/12/2015 | Foreign Exchange Option | 0.11   | Call       |           |           | 469.68080    | 397.554           | 15.01      | 0.8167 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 11/12/2015 | Foreign Exchange Option | 0.11   | Put        |           |           | 34.88080     | 41.554            | 15.01      | 0.1833 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 14/03/2016 | Foreign Exchange Option | 0.11   | Call       |           |           | 808.85950    | 735.516           | 14.87      | 0.7449 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 14/03/2016 | Foreign Exchange Option | 0.11   | Put        |           |           | 147.55950    | 154.516           | 14.87      | 0.2551 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 14/03/2016 | Foreign Exchange Option | 0.12   | Call       |           |           | 301.63130    | 261.166           | 16.64      | 0.3693 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 14/03/2016 | Foreign Exchange Option | 0.12   | Put        |           |           | 640.33130    | 680.166           | 16.64      | 0.6307 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 14/03/2016 | Foreign Exchange Option | 0.10   | Call       |           |           | 1,673.48720  | 1,593.130         | 14.45      | 0.9679 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 14/03/2016 | Foreign Exchange Option | 0.10   | Put        |           |           | 12.18720     | 12.130            | 14.45      | 0.0321 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 13/06/2016 | Foreign Exchange Option | 0.13   | Call       |           |           | 298.04480    | 269.984           | 19.25      | 0.2759 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 13/06/2016 | Foreign Exchange Option | 0.13   | Put        |           |           | 1,412.84480  | 1,466.484         | 19.25      | 0.7241 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 13/06/2016 | Foreign Exchange Option | 0.11   | Call       |           |           | 1,097.98410  | 1,023.168         | 15.43      | 0.7473 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 13/06/2016 | Foreign Exchange Option | 0.11   | Put        |           |           | 212.78410    | 219.668           | 15.43      | 0.2527 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 13/06/2016 | Foreign Exchange Option | 0.12   | Call       |           |           | 564.42100    | 515.255           | 17.07      | 0.4742 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 13/06/2016 | Foreign Exchange Option | 0.12   | Put        |           |           | 679.22100    | 711.755           | 17.07      | 0.5258 | 0.00                 | 0                | 0              |
| <b>Total ¥ / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>          | <b>0</b>         | <b>0</b>       |

| Contract Details          |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value        | Contracts Traded | Open Interest  |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|----------------|
| <b>Total ¥ / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>17,705.25</b>     | <b>150</b>       | <b>9,363</b>   |
| € / R                     | On | 11/12/2015 | Foreign Exchange Future |        |            | 14.90150  |           | 15.05540     |                   |            | 0.0000 | 18,611,973.50        | 1,249            | 84,038         |
| € / R                     | On | 29/12/2015 | Foreign Exchange Future |        |            | 14.95920  |           | 15.11340     |                   |            | 0.0000 | 0.00                 | 0                | 0              |
| € / R                     | On | 25/01/2016 | Foreign Exchange Future |        |            | 15.04890  |           | 15.20340     |                   |            | 0.0000 | 0.00                 | 0                | 0              |
| € / R                     | On | 29/01/2016 | Foreign Exchange Future |        |            | 15.05580  |           | 15.21030     |                   |            | 0.0000 | 0.00                 | 0                | 0              |
| € / R                     | On | 19/02/2016 | Foreign Exchange Future |        |            | 15.06910  |           | 15.22350     |                   |            | 0.0000 | 0.00                 | 0                | 0              |
| € / R                     | On | 14/03/2016 | Foreign Exchange Future |        |            | 15.19910  |           | 15.35440     |                   |            | 0.0000 | 16,734,209.10        | 1,101            | 31,831         |
| € / R                     | On | 13/06/2016 | Foreign Exchange Future |        |            | 15.48950  |           | 15.64650     |                   |            | 0.0000 | 31,366,237.50        | 2,025            | 4,389          |
| € / R                     | On | 19/09/2016 | Foreign Exchange Future |        |            | 15.82310  |           | 15.98170     |                   |            | 0.0000 | 0.00                 | 0                | 500            |
| € / R                     | On | 19/12/2016 | Foreign Exchange Future |        |            | 16.14710  |           | 16.30800     |                   |            | 0.0000 | 0.00                 | 0                | 4,500          |
| <b>Total € / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>66,712,420.10</b> | <b>4,375</b>     | <b>125,258</b> |
| € / R                     | On | 11/12/2015 | Foreign Exchange Option | 15.78  | Put        |           |           | 759.51300    | 897.042           | 16.21      | 0.9271 | 0.00                 | 0                | 0              |
| € / R                     | On | 11/12/2015 | Foreign Exchange Option | 16.31  | Call       |           |           | 8.72630      | 4.642             | 18.11      | 0.0198 | 0.00                 | 0                | 25,000         |
| € / R                     | On | 11/12/2015 | Foreign Exchange Option | 16.31  | Put        |           |           | 1,263.32630  | 1,413.142         | 18.11      | 0.9802 | 0.00                 | 0                | 0              |
| € / R                     | On | 11/12/2015 | Foreign Exchange Option | 16.50  | Call       |           |           | 5.36440      | 2.918             | 18.81      | 0.0127 | 0.00                 | 0                | 6,877          |
| € / R                     | On | 11/12/2015 | Foreign Exchange Option | 16.50  | Put        |           |           | 1,449.96440  | 1,601.418         | 18.81      | 0.9873 | 0.00                 | 0                | 0              |
| € / R                     | On | 11/12/2015 | Foreign Exchange Option | 15.01  | Put        |           |           | 196.63040    | 270.429           | 14.80      | 0.5740 | 0.00                 | 0                | 0              |
| € / R                     | On | 11/12/2015 | Foreign Exchange Option | 15.04  | Call       |           |           | 226.82290    | 150.502           | 14.84      | 0.4044 | 0.00                 | 0                | 0              |
| € / R                     | On | 11/12/2015 | Foreign Exchange Option | 15.04  | Put        |           |           | 211.42290    | 289.002           | 14.84      | 0.5956 | 0.00                 | 0                | 0              |
| € / R                     | On | 11/12/2015 | Foreign Exchange Option | 15.29  | Call       |           |           | 128.66490    | 77.936            | 15.21      | 0.2460 | 0.00                 | 0                | 0              |
| € / R                     | On | 11/12/2015 | Foreign Exchange Option | 15.29  | Put        |           |           | 363.26490    | 466.436           | 15.21      | 0.7540 | 0.00                 | 0                | 0              |
| € / R                     | On | 11/12/2015 | Foreign Exchange Option | 15.78  | Call       |           |           | 34.91300     | 18.542            | 16.21      | 0.0729 | 0.00                 | 0                | 6,000          |
| € / R                     | On | 11/12/2015 | Foreign Exchange Option | 14.80  | Put        |           |           | 111.36030    | 160.227           | 14.57      | 0.4156 | 0.00                 | 0                | 65,000         |
| € / R                     | On | 11/12/2015 | Foreign Exchange Option | 14.99  | Call       |           |           | 252.53470    | 169.904           | 14.77      | 0.4406 | 0.00                 | 0                | 0              |
| € / R                     | On | 11/12/2015 | Foreign Exchange Option | 14.99  | Put        |           |           | 187.13470    | 258.404           | 14.77      | 0.5594 | 0.00                 | 0                | 0              |
| € / R                     | On | 11/12/2015 | Foreign Exchange Option | 15.00  | Call       |           |           | 247.24670    | 165.881           | 14.78      | 0.4333 | 0.00                 | 0                | 0              |
| € / R                     | On | 11/12/2015 | Foreign Exchange Option | 15.00  | Put        |           |           | 191.84670    | 264.381           | 14.78      | 0.5667 | 0.00                 | 0                | 0              |
| € / R                     | On | 11/12/2015 | Foreign Exchange Option | 15.01  | Call       |           |           | 242.03040    | 161.929           | 14.80      | 0.4260 | 0.00                 | 0                | 0              |
| € / R                     | On | 11/12/2015 | Foreign Exchange Option | 13.90  | Put        |           |           | 6.34210      | 7.112             | 15.80      | 0.0318 | 0.00                 | 0                | 6,076          |
| € / R                     | On | 11/12/2015 | Foreign Exchange Option | 14.03  | Call       |           |           | 1,034.05600  | 881.382           | 14.93      | 0.9555 | 0.00                 | 0                | 0              |
| € / R                     | On | 11/12/2015 | Foreign Exchange Option | 14.03  | Put        |           |           | 8.65600      | 9.882             | 14.93      | 0.0445 | 0.00                 | 0                | 12,000         |
| € / R                     | On | 11/12/2015 | Foreign Exchange Option | 14.30  | Call       |           |           | 772.53320    | 629.044           | 14.23      | 0.8896 | 0.00                 | 0                | 0              |
| € / R                     | On | 11/12/2015 | Foreign Exchange Option | 14.30  | Put        |           |           | 17.13320     | 27.544            | 14.23      | 0.1104 | 0.00                 | 0                | 100            |
| € / R                     | On | 11/12/2015 | Foreign Exchange Option | 14.80  | Call       |           |           | 366.76030    | 261.727           | 14.57      | 0.5844 | 0.00                 | 0                | 0              |
| € / R                     | On | 11/12/2015 | Foreign Exchange Option | 10.95  | Put        |           |           | 0.01640      | 0.015             | 33.54      | 0.0001 | 0.00                 | 0                | 0              |
| € / R                     | On | 11/12/2015 | Foreign Exchange Option | 13.05  | Call       |           |           | 2,005.97700  | 1,852.233         | 20.51      | 0.9968 | 0.00                 | 0                | 0              |
| € / R                     | On | 11/12/2015 | Foreign Exchange Option | 13.05  | Put        |           |           | 0.57700      | 0.733             | 20.51      | 0.0032 | 0.00                 | 0                | 6,877          |
| € / R                     | On | 11/12/2015 | Foreign Exchange Option | 13.85  | Call       |           |           | 1,211.04360  | 1,057.792         | 16.13      | 0.9719 | 0.00                 | 0                | 0              |
| € / R                     | On | 11/12/2015 | Foreign Exchange Option | 13.85  | Put        |           |           | 5.64360      | 6.292             | 16.13      | 0.0281 | 0.00                 | 0                | 12,000         |
| € / R                     | On | 11/12/2015 | Foreign Exchange Option | 13.90  | Call       |           |           | 1,161.74210  | 1,008.612         | 15.80      | 0.9682 | 0.00                 | 0                | 0              |
| € / R                     | On | 11/12/2015 | Foreign Exchange Option | 10.95  | Call       |           |           | 4,105.41640  | 3,951.515         | 33.54      | 0.9999 | 0.00                 | 0                | 0              |
| € / R                     | On | 29/12/2015 | Foreign Exchange Option | 15.70  | Call       |           |           | 111.19710    | 76.198            | 15.94      | 0.1836 | 0.00                 | 0                | 100            |
| € / R                     | On | 29/12/2015 | Foreign Exchange Option | 15.70  | Put        |           |           | 697.79710    | 816.998           | 15.94      | 0.8164 | 0.00                 | 0                | 0              |
| € / R                     | On | 29/12/2015 | Foreign Exchange Option | 15.30  | Call       |           |           | 220.87860    | 161.324           | 15.29      | 0.3351 | 0.00                 | 0                | 0              |

| Contract Details |    |            | Strike                  | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| € / R            | On | 29/12/2015 | Foreign Exchange Option | 15.30      | Put       |           | 407.47860    | 502.124           | 15.29      | 0.6649 | 0.00          | 0                | 100           |
| € / R            | On | 25/01/2016 | Foreign Exchange Option | 14.61      | Call      |           | 739.68550    | 625.261           | 14.49      | 0.6953 | 0.00          | 0                | 0             |
| € / R            | On | 25/01/2016 | Foreign Exchange Option | 14.61      | Put       |           | 146.28550    | 186.360           | 14.49      | 0.3047 | 0.00          | 0                | 0             |
| € / R            | On | 25/01/2016 | Foreign Exchange Option | 14.62      | Call      |           | 732.55790    | 618.672           | 14.50      | 0.6914 | 0.00          | 0                | 0             |
| € / R            | On | 25/01/2016 | Foreign Exchange Option | 14.62      | Put       |           | 149.15790    | 189.772           | 14.50      | 0.3086 | 0.00          | 0                | 0             |
| € / R            | On | 25/01/2016 | Foreign Exchange Option | 14.63      | Call      |           | 725.47120    | 612.126           | 14.51      | 0.6874 | 0.00          | 0                | 0             |
| € / R            | On | 25/01/2016 | Foreign Exchange Option | 14.63      | Put       |           | 152.07120    | 193.226           | 14.51      | 0.3126 | 0.00          | 0                | 0             |
| € / R            | On | 25/01/2016 | Foreign Exchange Option | 14.85      | Call      |           | 579.66310    | 478.830           | 14.63      | 0.5968 | 0.00          | 0                | 1,000         |
| € / R            | On | 25/01/2016 | Foreign Exchange Option | 14.85      | Put       |           | 226.26310    | 279.930           | 14.63      | 0.4032 | 0.00          | 0                | 0             |
| € / R            | On | 25/01/2016 | Foreign Exchange Option | 14.92      | Call      |           | 537.45460    | 440.784           | 14.67      | 0.5671 | 0.00          | 0                | 1,000         |
| € / R            | On | 25/01/2016 | Foreign Exchange Option | 14.92      | Put       |           | 254.05460    | 311.884           | 14.67      | 0.4329 | 0.00          | 0                | 0             |
| € / R            | On | 29/01/2016 | Foreign Exchange Option | 15.15      | Call      |           | 430.69270    | 349.956           | 14.98      | 0.4752 | 0.00          | 0                | 0             |
| € / R            | On | 29/01/2016 | Foreign Exchange Option | 15.15      | Put       |           | 370.39270    | 444.156           | 14.98      | 0.5248 | 0.00          | 0                | 100           |
| € / R            | On | 29/01/2016 | Foreign Exchange Option | 15.52      | Call      |           | 282.72270    | 223.820           | 15.55      | 0.3403 | 0.00          | 0                | 100           |
| € / R            | On | 29/01/2016 | Foreign Exchange Option | 15.52      | Put       |           | 592.42270    | 688.020           | 15.55      | 0.6597 | 0.00          | 0                | 0             |
| € / R            | On | 19/02/2016 | Foreign Exchange Option | 15.40      | Call      |           | 387.30520    | 319.259           | 15.36      | 0.4033 | 0.00          | 0                | 0             |
| € / R            | On | 19/02/2016 | Foreign Exchange Option | 15.40      | Put       |           | 563.80520    | 650.159           | 15.36      | 0.5967 | 0.00          | 0                | 100           |
| € / R            | On | 19/02/2016 | Foreign Exchange Option | 16.06      | Call      |           | 200.73070    | 159.095           | 16.40      | 0.2306 | 0.00          | 0                | 100           |
| € / R            | On | 19/02/2016 | Foreign Exchange Option | 16.06      | Put       |           | 1,037.23070  | 1,149.995         | 16.40      | 0.7694 | 0.00          | 0                | 0             |
| € / R            | On | 14/03/2016 | Foreign Exchange Option | 13.85      | Call      |           | 1,561.96090  | 1,422.918         | 14.46      | 0.8821 | 0.00          | 0                | 0             |
| € / R            | On | 14/03/2016 | Foreign Exchange Option | 13.85      | Put       |           | 57.56090     | 73.818            | 14.46      | 0.1179 | 885,813.60    | 12,000           | 12,000        |
| € / R            | On | 14/03/2016 | Foreign Exchange Option | 16.00      | Call      |           | 310.35060    | 258.855           | 16.39      | 0.3043 | 0.00          | 0                | 650           |
| € / R            | On | 14/03/2016 | Foreign Exchange Option | 16.00      | Put       |           | 955.95060    | 1,059.756         | 16.39      | 0.6957 | 0.00          | 0                | 0             |
| € / R            | On | 14/03/2016 | Foreign Exchange Option | 13.05      | Call      |           | 2,325.10750  | 2,173.597         | 16.16      | 0.9578 | 0.00          | 0                | 0             |
| € / R            | On | 14/03/2016 | Foreign Exchange Option | 13.05      | Put       |           | 20.70750     | 24.497            | 16.16      | 0.0422 | 0.00          | 0                | 18,000        |
| € / R            | On | 14/03/2016 | Foreign Exchange Option | 13.20      | Call      |           | 2,179.28120  | 2,028.668         | 15.77      | 0.9493 | 0.00          | 0                | 0             |
| € / R            | On | 14/03/2016 | Foreign Exchange Option | 13.20      | Put       |           | 24.88120     | 29.568            | 15.77      | 0.0507 | 0.00          | 0                | 18,000        |
| € / R            | On | 14/03/2016 | Foreign Exchange Option | 15.05      | Call      |           | 680.30770    | 586.922           | 15.03      | 0.5632 | 0.00          | 0                | 0             |
| € / R            | On | 14/03/2016 | Foreign Exchange Option | 15.05      | Put       |           | 375.90770    | 437.822           | 15.03      | 0.4368 | 0.00          | 0                | 0             |
| € / R            | On | 14/03/2016 | Foreign Exchange Option | 16.30      | Call      |           | 241.60380    | 199.342           | 16.87      | 0.2448 | 3,611,486.26  | 18,117           | 36,640        |
| € / R            | On | 14/03/2016 | Foreign Exchange Option | 16.30      | Put       |           | 1,187.20380  | 1,300.242         | 16.87      | 0.7552 | 0.00          | 0                | 0             |
| € / R            | On | 14/03/2016 | Foreign Exchange Option | 15.95      | Call      |           | 323.62580    | 270.370           | 16.32      | 0.3153 | 7,029,625.20  | 26,000           | 26,000        |
| € / R            | On | 14/03/2016 | Foreign Exchange Option | 15.95      | Put       |           | 919.22580    | 1,021.270         | 16.32      | 0.6847 | 0.00          | 0                | 0             |
| € / R            | On | 14/03/2016 | Foreign Exchange Option | 14.60      | Call      |           | 958.16750    | 845.520           | 14.65      | 0.7020 | 0.00          | 0                | 0             |
| € / R            | On | 14/03/2016 | Foreign Exchange Option | 14.60      | Put       |           | 203.76750    | 246.420           | 14.65      | 0.2980 | 3,696,304.50  | 15,000           | 15,000        |
| € / R            | On | 14/03/2016 | Foreign Exchange Option | 16.15      | Call      |           | 273.73370    | 227.147           | 16.63      | 0.2732 | 0.00          | 0                | 24,000        |
| € / R            | On | 14/03/2016 | Foreign Exchange Option | 16.15      | Put       |           | 1,069.33370  | 1,178.047         | 16.63      | 0.7268 | 0.00          | 0                | 0             |
| € / R            | On | 14/03/2016 | Foreign Exchange Option | 14.96      | Call      |           | 730.66320    | 633.360           | 14.95      | 0.5913 | 0.00          | 0                | 0             |
| € / R            | On | 14/03/2016 | Foreign Exchange Option | 14.96      | Put       |           | 336.26320    | 394.260           | 14.95      | 0.4087 | 0.00          | 0                | 15,000        |
| € / R            | On | 14/03/2016 | Foreign Exchange Option | 14.00      | Call      |           | 1,431.03050  | 1,295.708         | 14.48      | 0.8536 | 0.00          | 0                | 0             |
| € / R            | On | 14/03/2016 | Foreign Exchange Option | 14.00      | Put       |           | 76.63050     | 96.608            | 14.48      | 0.1464 | 0.00          | 0                | 0             |
| € / R            | On | 14/03/2016 | Foreign Exchange Option | 15.37      | Call      |           | 522.51660    | 446.523           | 15.42      | 0.4658 | 11,163,082.50 | 25,000           | 25,000        |
| € / R            | On | 14/03/2016 | Foreign Exchange Option | 15.37      | Put       |           | 538.11660    | 617.423           | 15.42      | 0.5342 | 0.00          | 0                | 25,000        |
| € / R            | On | 14/03/2016 | Foreign Exchange Option | 14.03      | Call      |           | 1,405.36920  | 1,270.849         | 14.48      | 0.8474 | 0.00          | 0                | 0             |
| € / R            | On | 14/03/2016 | Foreign Exchange Option | 14.03      | Put       |           | 80.96920     | 101.749           | 14.48      | 0.1526 | 6,010,127.65  | 59,068           | 17,534        |
| € / R            | On | 14/03/2016 | Foreign Exchange Option | 14.01      | Call      |           | 1,422.45630  | 1,287.399         | 14.48      | 0.8515 | 0.00          | 0                | 0             |

| Contract Details             |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value         | Contracts Traded | Open Interest  |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-----------------------|------------------|----------------|
| € / R                        | On | 14/03/2016 | Foreign Exchange Option | 14.01  | Put        |           |           | 78.05630     | 98.299            | 14.48      | 0.1485 | 0.00                  | 0                | 0              |
| € / R                        | On | 14/03/2016 | Foreign Exchange Option | 14.90  | Call       |           |           | 765.68680    | 665.780           | 14.90      | 0.6100 | 0.00                  | 0                | 24,000         |
| € / R                        | On | 14/03/2016 | Foreign Exchange Option | 14.90  | Put        |           |           | 311.28680    | 366.680           | 14.90      | 0.3900 | 0.00                  | 0                | 0              |
| € / R                        | On | 14/03/2016 | Foreign Exchange Option | 13.99  | Call       |           |           | 1,439.62310  | 1,304.039         | 14.48      | 0.8556 | 0.00                  | 0                | 0              |
| € / R                        | On | 14/03/2016 | Foreign Exchange Option | 13.99  | Put        |           |           | 75.22310     | 94.939            | 14.48      | 0.1444 | 0.00                  | 0                | 0              |
| € / R                        | On | 13/06/2016 | Foreign Exchange Option | 15.96  | Call       |           |           | 626.05590    | 559.757           | 16.40      | 0.4281 | 0.00                  | 0                | 6,000          |
| € / R                        | On | 13/06/2016 | Foreign Exchange Option | 15.96  | Put        |           |           | 939.55590    | 1,030.257         | 16.40      | 0.5719 | 0.00                  | 0                | 0              |
| € / R                        | On | 13/06/2016 | Foreign Exchange Option | 14.20  | Call       |           |           | 1,610.59500  | 1,484.289         | 14.50      | 0.8030 | 0.00                  | 0                | 0              |
| € / R                        | On | 13/06/2016 | Foreign Exchange Option | 15.26  | Call       |           |           | 919.62050    | 828.411           | 15.37      | 0.5742 | 0.00                  | 0                | 0              |
| € / R                        | On | 13/06/2016 | Foreign Exchange Option | 15.26  | Put        |           |           | 533.12050    | 598.911           | 15.37      | 0.4258 | 0.00                  | 0                | 0              |
| € / R                        | On | 13/06/2016 | Foreign Exchange Option | 14.20  | Put        |           |           | 164.09500    | 194.789           | 14.50      | 0.1970 | 0.00                  | 0                | 6,000          |
| € / R                        | On | 13/06/2016 | Foreign Exchange Option | 15.24  | Call       |           |           | 929.73290    | 837.903           | 15.34      | 0.5787 | 0.00                  | 0                | 0              |
| € / R                        | On | 13/06/2016 | Foreign Exchange Option | 15.24  | Put        |           |           | 523.23290    | 588.403           | 15.34      | 0.4213 | 0.00                  | 0                | 0              |
| € / R                        | On | 13/06/2016 | Foreign Exchange Option | 15.25  | Call       |           |           | 924.66450    | 833.038           | 15.35      | 0.5764 | 0.00                  | 0                | 0              |
| € / R                        | On | 13/06/2016 | Foreign Exchange Option | 15.25  | Put        |           |           | 528.16450    | 593.538           | 15.35      | 0.4236 | 0.00                  | 0                | 0              |
| € / R                        | On | 19/09/2016 | Foreign Exchange Option | 14.95  | Put        |           |           | 420.79870    | 471.137           | 14.94      | 0.3140 | 0.00                  | 0                | 0              |
| € / R                        | On | 19/09/2016 | Foreign Exchange Option | 14.96  | Call       |           |           | 1,446.24860  | 1,338.173         | 14.95      | 0.6842 | 0.00                  | 0                | 0              |
| € / R                        | On | 19/09/2016 | Foreign Exchange Option | 14.96  | Put        |           |           | 424.54860    | 475.073           | 14.95      | 0.3158 | 0.00                  | 0                | 0              |
| € / R                        | On | 19/09/2016 | Foreign Exchange Option | 14.94  | Call       |           |           | 1,458.77380  | 1,350.321         | 14.94      | 0.6877 | 0.00                  | 0                | 0              |
| € / R                        | On | 19/09/2016 | Foreign Exchange Option | 14.94  | Put        |           |           | 417.07380    | 467.221           | 14.94      | 0.3123 | 0.00                  | 0                | 0              |
| € / R                        | On | 19/09/2016 | Foreign Exchange Option | 14.95  | Call       |           |           | 1,452.49870  | 1,344.237         | 14.94      | 0.6860 | 0.00                  | 0                | 0              |
| € / R                        | On | 19/12/2016 | Foreign Exchange Option | 16.99  | Call       |           |           | 904.48030    | 841.811           | 17.73      | 0.4271 | 0.00                  | 0                | 0              |
| € / R                        | On | 19/12/2016 | Foreign Exchange Option | 16.99  | Put        |           |           | 1,586.48030  | 1,684.711         | 17.73      | 0.5729 | 0.00                  | 0                | 0              |
| € / R                        | On | 19/12/2016 | Foreign Exchange Option | 17.00  | Call       |           |           | 901.60980    | 839.155           | 17.74      | 0.4260 | 0.00                  | 0                | 0              |
| € / R                        | On | 19/12/2016 | Foreign Exchange Option | 17.00  | Put        |           |           | 1,593.60980  | 1,692.055         | 17.74      | 0.5740 | 0.00                  | 0                | 0              |
| € / R                        | On | 19/12/2016 | Foreign Exchange Option | 17.01  | Call       |           |           | 898.75070    | 836.517           | 17.76      | 0.4249 | 0.00                  | 0                | 0              |
| € / R                        | On | 19/12/2016 | Foreign Exchange Option | 17.01  | Put        |           |           | 1,600.75070  | 1,699.417         | 17.76      | 0.5751 | 0.00                  | 0                | 0              |
| <b>Total € / R Option</b>    |    |            |                         |        |            |           |           |              |                   |            |        | <b>32,396,439.71</b>  | <b>155,185</b>   | <b>411,354</b> |
| <b>Total € / R</b>           |    |            |                         |        |            |           |           |              |                   |            |        | <b>99,108,859.81</b>  | <b>159,560</b>   | <b>536,612</b> |
| AU\$ / R                     | On | 23/11/2015 | Foreign Exchange Future |        |            | 10.16790  |           | 10.15050     |                   |            | 0.0000 | 101,679,000.00        | 10,000           | 10,000         |
| AU\$ / R                     | On | 11/12/2015 | Foreign Exchange Future |        |            | 10.09840  |           | 10.08200     |                   |            | 0.0000 | 30,436,577.60         | 3,014            | 14,347         |
| AU\$ / R                     | On | 15/01/2016 | Foreign Exchange Future |        |            | 10.14420  |           | 10.12760     |                   |            | 0.0000 | 0.00                  | 0                | 3              |
| AU\$ / R                     | On | 14/03/2016 | Foreign Exchange Future |        |            | 10.22120  |           | 10.20420     |                   |            | 0.0000 | 3,577,420.00          | 350              | 7,433          |
| AU\$ / R                     | On | 13/06/2016 | Foreign Exchange Future |        |            | 10.34450  |           | 10.32690     |                   |            | 0.0000 | 0.00                  | 0                | 250            |
| AU\$ / R                     | On | 19/09/2016 | Foreign Exchange Future |        |            | 10.48590  |           | 10.46740     |                   |            | 0.0000 | 0.00                  | 0                | 500            |
| <b>Total AU\$ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>135,692,997.60</b> | <b>13,364</b>    | <b>32,533</b>  |
| AU\$ / R                     | On | 23/11/2015 | Foreign Exchange Option | 10.06  | Call       |           |           | 118.53240    | 127.246           | 15.86      | 0.7731 | 0.00                  | 0                | 0              |
| AU\$ / R                     | On | 23/11/2015 | Foreign Exchange Option | 10.06  | Put        |           |           | 28.03240     | 19.347            | 15.86      | 0.2269 | 0.00                  | 0                | 10,000         |
| AU\$ / R                     | On | 11/12/2015 | Foreign Exchange Option | 9.60   | Call       |           |           | 500.56010    | 513.141           | 15.54      | 0.9157 | 0.00                  | 0                | 201            |
| AU\$ / R                     | On | 11/12/2015 | Foreign Exchange Option | 9.60   | Put        |           |           | 18.56010     | 14.741            | 15.54      | 0.0843 | 0.00                  | 0                | 0              |
| AU\$ / R                     | On | 11/12/2015 | Foreign Exchange Option | 9.30   | Call       |           |           | 787.90230    | 802.849           | 17.94      | 0.9735 | 0.00                  | 0                | 0              |
| AU\$ / R                     | On | 11/12/2015 | Foreign Exchange Option | 9.30   | Put        |           |           | 5.90230      | 4.449             | 17.94      | 0.0265 | 0.00                  | 0                | 201            |
| AU\$ / R                     | On | 11/12/2015 | Foreign Exchange Option | 7.25   | Call       |           |           | 2,832.01220  | 2,848.400         | 21.32      | 1.0000 | 0.00                  | 0                | 0              |

| Contract Details             |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value         | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-----------------------|------------------|---------------|
| AU\$ / R                     | On | 11/12/2015 | Foreign Exchange Option | 7.25   | Put        |           |           | 0.01220      | 0.000             | 21.32      | 0.0000 | 0.00                  | 0                | 0             |
| AU\$ / R                     | On | 11/12/2015 | Foreign Exchange Option | 10.20  | Call       |           |           | 105.25990    | 106.043           | 15.60      | 0.4017 | 0.00                  | 0                | 201           |
| AU\$ / R                     | On | 11/12/2015 | Foreign Exchange Option | 10.20  | Put        |           |           | 223.25990    | 207.643           | 15.60      | 0.5983 | 0.00                  | 0                | 0             |
| AU\$ / R                     | On | 11/12/2015 | Foreign Exchange Option | 7.30   | Call       |           |           | 2,782.01270  | 2,798.400         | 21.52      | 1.0000 | 0.00                  | 0                | 0             |
| AU\$ / R                     | On | 11/12/2015 | Foreign Exchange Option | 7.30   | Put        |           |           | 0.01270      | 0.000             | 21.52      | 0.0000 | 0.00                  | 0                | 0             |
| AU\$ / R                     | On | 11/12/2015 | Foreign Exchange Option | 7.35   | Call       |           |           | 2,732.01310  | 2,748.400         | 21.72      | 1.0000 | 0.00                  | 0                | 0             |
| AU\$ / R                     | On | 11/12/2015 | Foreign Exchange Option | 7.35   | Put        |           |           | 0.01310      | 0.000             | 21.72      | 0.0000 | 0.00                  | 0                | 0             |
| AU\$ / R                     | On | 15/01/2016 | Foreign Exchange Option | 9.95   | Call       |           |           | 305.45610    | 313.006           | 12.82      | 0.6592 | 0.00                  | 0                | 0             |
| AU\$ / R                     | On | 15/01/2016 | Foreign Exchange Option | 9.95   | Put        |           |           | 127.85610    | 118.806           | 12.82      | 0.3408 | 0.00                  | 0                | 0             |
| AU\$ / R                     | On | 15/01/2016 | Foreign Exchange Option | 9.96   | Call       |           |           | 299.13290    | 306.607           | 12.81      | 0.6518 | 0.00                  | 0                | 0             |
| AU\$ / R                     | On | 15/01/2016 | Foreign Exchange Option | 9.96   | Put        |           |           | 131.53290    | 122.407           | 12.81      | 0.3482 | 0.00                  | 0                | 0             |
| AU\$ / R                     | On | 15/01/2016 | Foreign Exchange Option | 9.97   | Call       |           |           | 292.88320    | 300.281           | 12.81      | 0.6444 | 0.00                  | 0                | 0             |
| AU\$ / R                     | On | 15/01/2016 | Foreign Exchange Option | 9.97   | Put        |           |           | 135.28320    | 126.081           | 12.81      | 0.3556 | 0.00                  | 0                | 0             |
| AU\$ / R                     | On | 14/03/2016 | Foreign Exchange Option | 9.51   | Put        |           |           | 53.01720     | 47.829            | 11.97      | 0.1341 | 0.00                  | 0                | 0             |
| AU\$ / R                     | On | 14/03/2016 | Foreign Exchange Option | 11.40  | Put        |           |           | 1,235.90080  | 1,217.375         | 14.70      | 0.9000 | 0.00                  | 0                | 0             |
| AU\$ / R                     | On | 14/03/2016 | Foreign Exchange Option | 9.49   | Call       |           |           | 764.30990    | 776.344           | 11.98      | 0.8722 | 0.00                  | 0                | 0             |
| AU\$ / R                     | On | 14/03/2016 | Foreign Exchange Option | 9.49   | Put        |           |           | 50.10990     | 45.144            | 11.98      | 0.1278 | 0.00                  | 0                | 0             |
| AU\$ / R                     | On | 14/03/2016 | Foreign Exchange Option | 9.50   | Call       |           |           | 755.74750    | 767.671           | 11.98      | 0.8691 | 0.00                  | 0                | 0             |
| AU\$ / R                     | On | 14/03/2016 | Foreign Exchange Option | 9.50   | Put        |           |           | 51.54750     | 46.471            | 11.98      | 0.1309 | 0.00                  | 0                | 0             |
| AU\$ / R                     | On | 14/03/2016 | Foreign Exchange Option | 9.51   | Call       |           |           | 747.21720    | 759.029           | 11.97      | 0.8659 | 0.00                  | 0                | 0             |
| AU\$ / R                     | On | 14/03/2016 | Foreign Exchange Option | 9.80   | Call       |           |           | 518.61800    | 526.668           | 11.80      | 0.7481 | 0.00                  | 0                | 0             |
| AU\$ / R                     | On | 14/03/2016 | Foreign Exchange Option | 9.80   | Put        |           |           | 114.41800    | 105.468           | 11.80      | 0.2519 | 0.00                  | 0                | 200           |
| AU\$ / R                     | On | 14/03/2016 | Foreign Exchange Option | 10.40  | Call       |           |           | 203.11990    | 203.881           | 12.32      | 0.4144 | 0.00                  | 0                | 200           |
| AU\$ / R                     | On | 14/03/2016 | Foreign Exchange Option | 10.40  | Put        |           |           | 398.91990    | 382.681           | 12.32      | 0.5856 | 0.00                  | 0                | 0             |
| AU\$ / R                     | On | 14/03/2016 | Foreign Exchange Option | 11.40  | Call       |           |           | 40.10080     | 38.575            | 14.70      | 0.1000 | 0.00                  | 0                | 200           |
| AU\$ / R                     | On | 13/06/2016 | Foreign Exchange Option | 10.08  | Put        |           |           | 282.75270    | 270.685           | 12.71      | 0.3748 | 0.00                  | 0                | 0             |
| AU\$ / R                     | On | 13/06/2016 | Foreign Exchange Option | 10.09  | Call       |           |           | 524.10630    | 529.595           | 12.71      | 0.6212 | 0.00                  | 0                | 0             |
| AU\$ / R                     | On | 13/06/2016 | Foreign Exchange Option | 10.09  | Put        |           |           | 287.20630    | 275.095           | 12.71      | 0.3788 | 0.00                  | 0                | 0             |
| AU\$ / R                     | On | 13/06/2016 | Foreign Exchange Option | 10.10  | Call       |           |           | 518.60140    | 524.048           | 12.72      | 0.6172 | 0.00                  | 0                | 0             |
| AU\$ / R                     | On | 13/06/2016 | Foreign Exchange Option | 10.10  | Put        |           |           | 291.70140    | 279.548           | 12.72      | 0.3828 | 0.00                  | 0                | 0             |
| AU\$ / R                     | On | 13/06/2016 | Foreign Exchange Option | 10.08  | Call       |           |           | 529.65270    | 535.185           | 12.71      | 0.6252 | 0.00                  | 0                | 0             |
| AU\$ / R                     | On | 19/09/2016 | Foreign Exchange Option | 10.21  | Call       |           |           | 658.99540    | 659.094           | 13.53      | 0.6094 | 0.00                  | 0                | 0             |
| AU\$ / R                     | On | 19/09/2016 | Foreign Exchange Option | 10.21  | Put        |           |           | 401.59540    | 383.194           | 13.53      | 0.3906 | 0.00                  | 0                | 0             |
| AU\$ / R                     | On | 19/09/2016 | Foreign Exchange Option | 10.19  | Call       |           |           | 669.27900    | 669.464           | 13.50      | 0.6156 | 0.00                  | 0                | 0             |
| AU\$ / R                     | On | 19/09/2016 | Foreign Exchange Option | 10.19  | Put        |           |           | 391.87900    | 373.564           | 13.50      | 0.3844 | 0.00                  | 0                | 0             |
| AU\$ / R                     | On | 19/09/2016 | Foreign Exchange Option | 10.20  | Call       |           |           | 664.12090    | 664.264           | 13.52      | 0.6125 | 0.00                  | 0                | 0             |
| AU\$ / R                     | On | 19/09/2016 | Foreign Exchange Option | 10.20  | Put        |           |           | 396.72090    | 378.364           | 13.52      | 0.3875 | 0.00                  | 0                | 0             |
| <b>Total AU\$ / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>           | <b>0</b>         | <b>11,203</b> |
| <b>Total AU\$ / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>135,692,997.60</b> | <b>13,364</b>    | <b>43,736</b> |
| CAD/ R                       | On | 11/12/2015 | Foreign Exchange Future |        |            | 10.50190  |           | 10.59210     |                   |            | 0.0000 | 0.00                  | 0                | 0             |
| CAD/ R                       | On | 14/03/2016 | Foreign Exchange Future |        |            | 10.68090  |           | 10.77220     |                   |            | 0.0000 | 0.00                  | 0                | 2             |
| <b>Total CAD/ R Future</b>   |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>           | <b>0</b>         | <b>2</b>      |
| CAD/ R                       | On | 11/12/2015 | Foreign Exchange Option | 10.50  | Call       |           |           | 173.72680    | 120.355           | 11.88      | 0.5082 | 0.00                  | 0                | 0             |

| Contract Details            |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| CAD/ R                      | On | 11/12/2015 | Foreign Exchange Option | 10.50  | Put        |           |           | 81.62680     | 118.455           | 11.88      | 0.4918 | 0.00          | 0                | 0             |
| CAD/ R                      | On | 11/12/2015 | Foreign Exchange Option | 10.51  | Call       |           |           | 167.46810    | 115.750           | 11.91      | 0.4949 | 0.00          | 0                | 0             |
| CAD/ R                      | On | 11/12/2015 | Foreign Exchange Option | 10.51  | Put        |           |           | 85.36810     | 123.850           | 11.91      | 0.5051 | 0.00          | 0                | 0             |
| CAD/ R                      | On | 11/12/2015 | Foreign Exchange Option | 10.49  | Call       |           |           | 180.10610    | 125.440           | 11.89      | 0.5215 | 0.00          | 0                | 0             |
| CAD/ R                      | On | 11/12/2015 | Foreign Exchange Option | 10.49  | Put        |           |           | 78.00610     | 113.540           | 11.89      | 0.4785 | 0.00          | 0                | 0             |
| CAD/ R                      | On | 14/03/2016 | Foreign Exchange Option | 10.81  | Put        |           |           | 324.63340    | 372.409           | 12.62      | 0.5534 | 0.00          | 0                | 0             |
| CAD/ R                      | On | 14/03/2016 | Foreign Exchange Option | 10.79  | Call       |           |           | 295.02380    | 250.524           | 12.56      | 0.4567 | 0.00          | 0                | 0             |
| CAD/ R                      | On | 14/03/2016 | Foreign Exchange Option | 10.79  | Put        |           |           | 312.82380    | 359.624           | 12.56      | 0.5433 | 0.00          | 0                | 0             |
| CAD/ R                      | On | 14/03/2016 | Foreign Exchange Option | 10.80  | Call       |           |           | 290.90140    | 246.893           | 12.59      | 0.4516 | 0.00          | 0                | 0             |
| CAD/ R                      | On | 14/03/2016 | Foreign Exchange Option | 10.80  | Put        |           |           | 318.70140    | 365.993           | 12.59      | 0.5484 | 0.00          | 0                | 0             |
| CAD/ R                      | On | 14/03/2016 | Foreign Exchange Option | 10.81  | Call       |           |           | 286.83340    | 243.310           | 12.62      | 0.4466 | 0.00          | 0                | 0             |
| <b>Total CAD/ R Option</b>  |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total CAD/ R</b>         |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>2</b>      |
| CHF / R                     | On | 11/12/2015 | Foreign Exchange Future |        |            | 13.73780  |           | 13.83640     |                   |            | 0.0000 | 0.00          | 0                | 6,549         |
| CHF / R                     | On | 14/03/2016 | Foreign Exchange Future |        |            | 14.04740  |           | 14.14600     |                   |            | 0.0000 | 0.00          | 0                | 1,197         |
| <b>Total CHF / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>7,746</b>  |
| CHF / R                     | On | 11/12/2015 | Foreign Exchange Option | 14.00  | Put        |           |           | 303.06070    | 361.132           | 15.35      | 0.6897 | 0.00          | 0                | 0             |
| CHF / R                     | On | 11/12/2015 | Foreign Exchange Option | 14.01  | Call       |           |           | 136.03600    | 96.175            | 15.37      | 0.3037 | 0.00          | 0                | 0             |
| CHF / R                     | On | 11/12/2015 | Foreign Exchange Option | 14.01  | Put        |           |           | 309.63600    | 368.375           | 15.37      | 0.6963 | 0.00          | 0                | 0             |
| CHF / R                     | On | 11/12/2015 | Foreign Exchange Option | 13.99  | Call       |           |           | 142.95370    | 101.752           | 15.34      | 0.3170 | 0.00          | 0                | 0             |
| CHF / R                     | On | 11/12/2015 | Foreign Exchange Option | 13.99  | Put        |           |           | 296.55370    | 353.952           | 15.34      | 0.6830 | 0.00          | 0                | 0             |
| CHF / R                     | On | 11/12/2015 | Foreign Exchange Option | 14.00  | Call       |           |           | 139.46070    | 98.932            | 15.35      | 0.3103 | 0.00          | 0                | 0             |
| CHF / R                     | On | 14/03/2016 | Foreign Exchange Option | 14.99  | Call       |           |           | 247.75650    | 216.130           | 17.46      | 0.2697 | 0.00          | 0                | 0             |
| CHF / R                     | On | 14/03/2016 | Foreign Exchange Option | 14.99  | Put        |           |           | 1,091.75650  | 1,158.730         | 17.46      | 0.7303 | 0.00          | 0                | 0             |
| CHF / R                     | On | 14/03/2016 | Foreign Exchange Option | 15.00  | Call       |           |           | 245.70090    | 214.263           | 17.48      | 0.2677 | 0.00          | 0                | 0             |
| CHF / R                     | On | 14/03/2016 | Foreign Exchange Option | 15.00  | Put        |           |           | 1,099.70090  | 1,166.863         | 17.48      | 0.7323 | 0.00          | 0                | 0             |
| CHF / R                     | On | 14/03/2016 | Foreign Exchange Option | 15.01  | Call       |           |           | 243.66340    | 212.411           | 17.50      | 0.2657 | 0.00          | 0                | 0             |
| CHF / R                     | On | 14/03/2016 | Foreign Exchange Option | 15.01  | Put        |           |           | 1,107.66340  | 1,175.011         | 17.50      | 0.7343 | 0.00          | 0                | 0             |
| <b>Total CHF / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total CHF / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>7,746</b>  |
| CNH / R                     | On | 11/12/2015 | Foreign Exchange Future |        |            | 2.16990   |           | 2.19030      |                   |            | 0.0000 | 0.00          | 0                | 25,268        |
| CNH / R                     | On | 14/03/2016 | Foreign Exchange Future |        |            | 2.18620   |           | 2.20620      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total CNH / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>25,268</b> |
| CNH / R                     | On | 11/12/2015 | Foreign Exchange Option | 2.01   | Call       |           |           | 1,817.58110  | 1,616.372         | 18.81      | 0.9572 | 0.00          | 0                | 0             |
| CNH / R                     | On | 11/12/2015 | Foreign Exchange Option | 2.01   | Put        |           |           | 14.58110     | 17.372            | 18.81      | 0.0428 | 0.00          | 0                | 0             |
| CNH / R                     | On | 11/12/2015 | Foreign Exchange Option | 1.99   | Call       |           |           | 2,013.02580  | 1,811.300         | 19.53      | 0.9694 | 0.00          | 0                | 0             |
| CNH / R                     | On | 11/12/2015 | Foreign Exchange Option | 1.99   | Put        |           |           | 10.02580     | 12.300            | 19.53      | 0.0306 | 0.00          | 0                | 0             |
| CNH / R                     | On | 11/12/2015 | Foreign Exchange Option | 2.00   | Call       |           |           | 1,914.79240  | 1,713.613         | 19.17      | 0.9638 | 0.00          | 0                | 0             |
| CNH / R                     | On | 11/12/2015 | Foreign Exchange Option | 2.00   | Put        |           |           | 11.79240     | 14.613            | 19.17      | 0.0362 | 0.00          | 0                | 0             |

| Contract Details            |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| CNH / R                     | On | 14/03/2016 | Foreign Exchange Option | 2.20   | Call       |           |           | 797.17200    | 683.263           | 15.28      | 0.4878 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/03/2016 | Foreign Exchange Option | 2.20   | Put        |           |           | 735.17200    | 821.263           | 15.28      | 0.5122 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/03/2016 | Foreign Exchange Option | 2.21   | Call       |           |           | 751.49830    | 642.194           | 15.35      | 0.4671 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/03/2016 | Foreign Exchange Option | 2.21   | Put        |           |           | 789.49830    | 880.194           | 15.35      | 0.5329 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/03/2016 | Foreign Exchange Option | 2.19   | Call       |           |           | 848.00200    | 729.339           | 15.27      | 0.5090 | 0.00          | 0                | 0             |
| CNH / R                     | On | 14/03/2016 | Foreign Exchange Option | 2.19   | Put        |           |           | 686.00200    | 767.339           | 15.27      | 0.4910 | 0.00          | 0                | 0             |
| <b>Total CNH / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total CNH / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>25,268</b> |
| DKK / R                     | On | 11/12/2015 | Foreign Exchange Future |        |            | 2.00100   |           | 2.02130      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/03/2016 | Foreign Exchange Future |        |            | 2.04250   |           | 2.06330      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total DKK / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| DKK / R                     | On | 11/12/2015 | Foreign Exchange Option | 1.99   | Call       |           |           | 556.44780    | 406.521           | 18.27      | 0.5587 | 0.00          | 0                | 0             |
| DKK / R                     | On | 11/12/2015 | Foreign Exchange Option | 1.99   | Put        |           |           | 243.44780    | 296.521           | 18.27      | 0.4413 | 0.00          | 0                | 0             |
| DKK / R                     | On | 11/12/2015 | Foreign Exchange Option | 2.00   | Call       |           |           | 497.57010    | 355.583           | 18.31      | 0.5133 | 0.00          | 0                | 0             |
| DKK / R                     | On | 11/12/2015 | Foreign Exchange Option | 2.00   | Put        |           |           | 284.57010    | 345.583           | 18.31      | 0.4867 | 0.00          | 0                | 0             |
| DKK / R                     | On | 11/12/2015 | Foreign Exchange Option | 2.01   | Call       |           |           | 443.87230    | 310.677           | 18.44      | 0.4684 | 0.00          | 0                | 0             |
| DKK / R                     | On | 11/12/2015 | Foreign Exchange Option | 2.01   | Put        |           |           | 330.87230    | 400.677           | 18.44      | 0.5316 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/03/2016 | Foreign Exchange Option | 2.15   | Call       |           |           | 578.76930    | 485.684           | 19.73      | 0.3417 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/03/2016 | Foreign Exchange Option | 2.15   | Put        |           |           | 1,445.76930  | 1,560.684         | 19.73      | 0.6583 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/03/2016 | Foreign Exchange Option | 2.16   | Call       |           |           | 549.53810    | 459.778           | 19.82      | 0.3274 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/03/2016 | Foreign Exchange Option | 2.16   | Put        |           |           | 1,516.53810  | 1,634.778         | 19.82      | 0.6726 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/03/2016 | Foreign Exchange Option | 2.14   | Call       |           |           | 610.33090    | 513.481           | 19.66      | 0.3567 | 0.00          | 0                | 0             |
| DKK / R                     | On | 14/03/2016 | Foreign Exchange Option | 2.14   | Put        |           |           | 1,377.33090  | 1,488.481         | 19.66      | 0.6433 | 0.00          | 0                | 0             |
| <b>Total DKK / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total DKK / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| KES / R                     | On | 11/12/2015 | Foreign Exchange Future |        |            | 0.13610   |           | 0.13720      |                   |            | 0.0000 | 0.00          | 0                | 1,960         |
| KES / R                     | On | 14/03/2016 | Foreign Exchange Future |        |            | 0.13580   |           | 0.13660      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| KES / R                     | On | 13/06/2016 | Foreign Exchange Future |        |            | 0.13560   |           | 0.13620      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| KES / R                     | On | 19/09/2016 | Foreign Exchange Future |        |            | 0.13470   |           | 0.13410      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total KES / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>1,960</b>  |
| <b>Total KES / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>1,960</b>  |
| NGN / R                     | On | 11/12/2015 | Foreign Exchange Future |        |            | 0.07000   |           | 0.07050      |                   |            | 0.0000 | 0.00          | 0                | 28,268        |
| NGN / R                     | On | 14/03/2016 | Foreign Exchange Future |        |            | 0.06620   |           | 0.06650      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| NGN / R                     | On | 13/06/2016 | Foreign Exchange Future |        |            | 0.06330   |           | 0.06390      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total NGN / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>28,268</b> |
| <b>Total NGN / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>28,268</b> |

| Contract Details                  |    |            |                         | Strike | Call / Put | MTM Yield    | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value       | Contracts Traded | Open Interest |
|-----------------------------------|----|------------|-------------------------|--------|------------|--------------|-----------|--------------|-------------------|------------|--------|---------------------|------------------|---------------|
| NZ\$ / R                          | On | 20/11/2015 | Foreign Exchange Future |        |            | 9.15340      |           | 9.17490      |                   |            | 0.0000 | 0.00                | 0                | 0             |
| NZ\$ / R                          | On | 11/12/2015 | Foreign Exchange Future |        |            | 9.17060      |           | 9.19270      |                   |            | 0.0000 | 0.00                | 0                | 0             |
| NZ\$ / R                          | On | 14/03/2016 | Foreign Exchange Future |        |            | 9.26910      |           | 9.29060      |                   |            | 0.0000 | 0.00                | 0                | 0             |
| NZ\$ / R                          | On | 13/06/2016 | Foreign Exchange Future |        |            | 9.36950      |           | 9.39050      |                   |            | 0.0000 | 0.00                | 0                | 0             |
| <b>Total NZ\$ / R Future</b>      |    |            |                         |        |            |              |           |              |                   |            |        | <b>0.00</b>         | <b>0</b>         | <b>0</b>      |
| NZ\$ / R                          | On | 20/11/2015 | Foreign Exchange Option | 9.34   | Call       |              |           | 1.58350      | 0.000             | 11.81      | 0.0000 | 0.00                | 0                | 0             |
| NZ\$ / R                          | On | 20/11/2015 | Foreign Exchange Option | 9.34   | Put        |              |           | 166.68350    | 186.600           | 11.81      | 1.0000 | 0.00                | 0                | 0             |
| NZ\$ / R                          | On | 20/11/2015 | Foreign Exchange Option | 9.28   | Call       |              |           | 4.98300      | 0.000             | 11.81      | 0.0000 | 0.00                | 0                | 0             |
| NZ\$ / R                          | On | 20/11/2015 | Foreign Exchange Option | 9.28   | Put        |              |           | 110.08300    | 126.600           | 11.81      | 1.0000 | 0.00                | 0                | 0             |
| NZ\$ / R                          | On | 20/11/2015 | Foreign Exchange Option | 9.29   | Call       |              |           | 4.13000      | 0.000             | 11.81      | 0.0000 | 0.00                | 0                | 0             |
| NZ\$ / R                          | On | 20/11/2015 | Foreign Exchange Option | 9.29   | Put        |              |           | 119.23000    | 136.600           | 11.81      | 1.0000 | 0.00                | 0                | 0             |
| NZ\$ / R                          | On | 20/11/2015 | Foreign Exchange Option | 9.30   | Call       |              |           | 3.41750      | 0.000             | 11.81      | 0.0000 | 0.00                | 0                | 0             |
| NZ\$ / R                          | On | 20/11/2015 | Foreign Exchange Option | 9.30   | Put        |              |           | 128.51750    | 146.600           | 11.81      | 1.0000 | 0.00                | 0                | 0             |
| NZ\$ / R                          | On | 11/12/2015 | Foreign Exchange Option | 9.09   | Call       |              |           | 166.59920    | 150.317           | 12.03      | 0.6256 | 0.00                | 0                | 0             |
| NZ\$ / R                          | On | 11/12/2015 | Foreign Exchange Option | 9.09   | Put        |              |           | 63.89920     | 69.717            | 12.03      | 0.3744 | 0.00                | 0                | 0             |
| NZ\$ / R                          | On | 11/12/2015 | Foreign Exchange Option | 9.10   | Call       |              |           | 160.08710    | 144.061           | 12.01      | 0.6113 | 0.00                | 0                | 0             |
| NZ\$ / R                          | On | 11/12/2015 | Foreign Exchange Option | 9.10   | Put        |              |           | 67.38710     | 73.461            | 12.01      | 0.3887 | 0.00                | 0                | 0             |
| NZ\$ / R                          | On | 11/12/2015 | Foreign Exchange Option | 9.11   | Call       |              |           | 153.71200    | 137.948           | 11.99      | 0.5967 | 0.00                | 0                | 0             |
| NZ\$ / R                          | On | 11/12/2015 | Foreign Exchange Option | 9.11   | Put        |              |           | 71.01200     | 77.348            | 11.99      | 0.4033 | 0.00                | 0                | 0             |
| NZ\$ / R                          | On | 14/03/2016 | Foreign Exchange Option | 9.14   | Call       |              |           | 319.12850    | 300.956           | 11.19      | 0.6005 | 0.00                | 0                | 0             |
| NZ\$ / R                          | On | 14/03/2016 | Foreign Exchange Option | 9.14   | Put        |              |           | 168.52850    | 171.856           | 11.19      | 0.3995 | 0.00                | 0                | 0             |
| NZ\$ / R                          | On | 14/03/2016 | Foreign Exchange Option | 9.15   | Call       |              |           | 313.34100    | 295.263           | 11.20      | 0.5938 | 0.00                | 0                | 0             |
| NZ\$ / R                          | On | 14/03/2016 | Foreign Exchange Option | 9.15   | Put        |              |           | 172.74100    | 176.163           | 11.20      | 0.4062 | 0.00                | 0                | 0             |
| NZ\$ / R                          | On | 14/03/2016 | Foreign Exchange Option | 9.16   | Call       |              |           | 307.61840    | 289.638           | 11.20      | 0.5870 | 0.00                | 0                | 0             |
| NZ\$ / R                          | On | 14/03/2016 | Foreign Exchange Option | 9.16   | Put        |              |           | 177.01840    | 180.538           | 11.20      | 0.4130 | 0.00                | 0                | 0             |
| NZ\$ / R                          | On | 13/06/2016 | Foreign Exchange Option | 9.01   | Call       |              |           | 574.22010    | 554.371           | 12.54      | 0.6781 | 0.00                | 0                | 0             |
| NZ\$ / R                          | On | 13/06/2016 | Foreign Exchange Option | 9.01   | Put        |              |           | 193.72010    | 194.871           | 12.54      | 0.3219 | 0.00                | 0                | 0             |
| NZ\$ / R                          | On | 13/06/2016 | Foreign Exchange Option | 8.99   | Call       |              |           | 586.77510    | 566.840           | 12.52      | 0.6867 | 0.00                | 0                | 0             |
| NZ\$ / R                          | On | 13/06/2016 | Foreign Exchange Option | 8.99   | Put        |              |           | 186.27510    | 187.340           | 12.52      | 0.3133 | 0.00                | 0                | 0             |
| NZ\$ / R                          | On | 13/06/2016 | Foreign Exchange Option | 9.00   | Call       |              |           | 580.47470    | 560.581           | 12.53      | 0.6824 | 0.00                | 0                | 0             |
| NZ\$ / R                          | On | 13/06/2016 | Foreign Exchange Option | 9.00   | Put        |              |           | 189.97470    | 191.081           | 12.53      | 0.3176 | 0.00                | 0                | 0             |
| <b>Total NZ\$ / R Option</b>      |    |            |                         |        |            |              |           |              |                   |            |        | <b>0.00</b>         | <b>0</b>         | <b>0</b>      |
| <b>Total NZ\$ / R</b>             |    |            |                         |        |            |              |           |              |                   |            |        | <b>0.00</b>         | <b>0</b>         | <b>0</b>      |
| QUANTO €                          | On | 11/12/2015 | Foreign Exchange Future |        |            | 1.06870      |           | 1.07070      |                   |            | 0.0000 | 1,502,592.20        | 1,406            | 90            |
| QUANTO €                          | On | 14/03/2016 | Foreign Exchange Future |        |            | 1.07170      |           | 1.07360      |                   |            | 0.0000 | 0.00                | 0                | 50            |
| QUANTO €                          | On | 13/06/2016 | Foreign Exchange Future |        |            | 1.07470      |           | 1.07650      |                   |            | 0.0000 | 0.00                | 0                | 0             |
| <b>Total QUANTO € / \$ Future</b> |    |            |                         |        |            |              |           |              |                   |            |        | <b>1,502,592.20</b> | <b>1,406</b>     | <b>140</b>    |
| <b>Total QUANTO € / \$</b>        |    |            |                         |        |            |              |           |              |                   |            |        | <b>1,502,592.20</b> | <b>1,406</b>     | <b>140</b>    |
| RAIN                              | On | 11/12/2015 | Foreign Exchange Future |        |            | 24,030.64000 |           | 24,258.40000 |                   |            | 0.0000 | 0.00                | 0                | 0             |



| Contract Details            |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| <b>Total RAIN Future</b>    |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total RAIN</b>           |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| SGD / R                     | On | 11/12/2015 | Foreign Exchange Future |        |            | 9.87710   |           | 9.93490      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| SGD / R                     | On | 14/03/2016 | Foreign Exchange Future |        |            | 10.01630  |           | 10.07430     |                   |            | 0.0000 | 0.00          | 0                | 3,191         |
| <b>Total SGD / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>3,191</b>  |
| SGD / R                     | On | 11/12/2015 | Foreign Exchange Option | 9.36   | Call       |           |           | 837.06240    | 765.687           | 50.22      | 0.6938 | 0.00          | 0                | 0             |
| SGD / R                     | On | 11/12/2015 | Foreign Exchange Option | 9.36   | Put        |           |           | 262.16240    | 248.587           | 50.22      | 0.3062 | 0.00          | 0                | 0             |
| SGD / R                     | On | 11/12/2015 | Foreign Exchange Option | 9.34   | Call       |           |           | 850.22340    | 785.488           | 51.03      | 0.6978 | 0.00          | 0                | 0             |
| SGD / R                     | On | 11/12/2015 | Foreign Exchange Option | 9.34   | Put        |           |           | 255.32340    | 248.388           | 51.03      | 0.3022 | 0.00          | 0                | 0             |
| SGD / R                     | On | 11/12/2015 | Foreign Exchange Option | 9.35   | Call       |           |           | 843.62820    | 778.710           | 51.00      | 0.6948 | 0.00          | 0                | 0             |
| SGD / R                     | On | 11/12/2015 | Foreign Exchange Option | 9.35   | Put        |           |           | 258.72820    | 251.610           | 51.00      | 0.3052 | 0.00          | 0                | 0             |
| SGD / R                     | On | 14/03/2016 | Foreign Exchange Option | 9.98   | Call       |           |           | 484.79230    | 336.215           | 14.20      | 0.5340 | 0.00          | 0                | 0             |
| SGD / R                     | On | 14/03/2016 | Foreign Exchange Option | 9.98   | Put        |           |           | 390.49230    | 299.915           | 14.20      | 0.4660 | 0.00          | 0                | 0             |
| SGD / R                     | On | 14/03/2016 | Foreign Exchange Option | 9.99   | Call       |           |           | 457.11190    | 308.350           | 13.17      | 0.5289 | 0.00          | 0                | 0             |
| SGD / R                     | On | 14/03/2016 | Foreign Exchange Option | 9.99   | Put        |           |           | 372.81190    | 282.050           | 13.17      | 0.4711 | 0.00          | 0                | 0             |
| SGD / R                     | On | 14/03/2016 | Foreign Exchange Option | 10.00  | Call       |           |           | 429.41460    | 280.495           | 12.15      | 0.5231 | 0.00          | 0                | 0             |
| SGD / R                     | On | 14/03/2016 | Foreign Exchange Option | 10.00  | Put        |           |           | 355.11460    | 264.195           | 12.15      | 0.4769 | 0.00          | 0                | 0             |
| <b>Total SGD / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total SGD / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>3,191</b>  |
| TRY / R                     | On | 11/12/2015 | Foreign Exchange Future |        |            | 4.91980   |           | 4.92290      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| TRY / R                     | On | 14/03/2016 | Foreign Exchange Future |        |            | 4.87130   |           | 4.87290      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total TRY / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| TRY / R                     | On | 11/12/2015 | Foreign Exchange Option | 4.49   | Call       |           |           | 434.19860    | 431.031           | 17.96      | 0.9840 | 0.00          | 0                | 0             |
| TRY / R                     | On | 11/12/2015 | Foreign Exchange Option | 4.49   | Put        |           |           | 1.29860      | 1.230             | 17.96      | 0.0160 | 0.00          | 0                | 0             |
| TRY / R                     | On | 11/12/2015 | Foreign Exchange Option | 4.50   | Call       |           |           | 424.28010    | 421.106           | 17.73      | 0.9829 | 0.00          | 0                | 0             |
| TRY / R                     | On | 11/12/2015 | Foreign Exchange Option | 4.50   | Put        |           |           | 1.38010      | 1.306             | 17.73      | 0.0171 | 0.00          | 0                | 0             |
| TRY / R                     | On | 11/12/2015 | Foreign Exchange Option | 4.51   | Call       |           |           | 414.36780    | 411.188           | 17.51      | 0.9818 | 0.00          | 0                | 0             |
| TRY / R                     | On | 11/12/2015 | Foreign Exchange Option | 4.51   | Put        |           |           | 1.46780      | 1.388             | 17.51      | 0.0182 | 0.00          | 0                | 0             |
| TRY / R                     | On | 14/03/2016 | Foreign Exchange Option | 4.49   | Call       |           |           | 414.51260    | 411.591           | 14.29      | 0.8546 | 0.00          | 0                | 0             |
| TRY / R                     | On | 14/03/2016 | Foreign Exchange Option | 4.49   | Put        |           |           | 31.61260     | 30.291            | 14.29      | 0.1454 | 0.00          | 0                | 0             |
| TRY / R                     | On | 14/03/2016 | Foreign Exchange Option | 4.50   | Call       |           |           | 405.95110    | 402.990           | 14.25      | 0.8488 | 0.00          | 0                | 0             |
| TRY / R                     | On | 14/03/2016 | Foreign Exchange Option | 4.50   | Put        |           |           | 33.05110     | 31.690            | 14.25      | 0.1512 | 0.00          | 0                | 0             |
| TRY / R                     | On | 14/03/2016 | Foreign Exchange Option | 4.51   | Call       |           |           | 397.44520    | 394.444           | 14.20      | 0.8429 | 0.00          | 0                | 0             |
| TRY / R                     | On | 14/03/2016 | Foreign Exchange Option | 4.51   | Put        |           |           | 34.54520     | 33.144            | 14.20      | 0.1571 | 0.00          | 0                | 0             |
| <b>Total TRY / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total TRY / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| ZMW / R                     | On | 11/12/2015 | Foreign Exchange Future |        |            | 1.16390   |           | 1.21560      |                   |            | 0.0000 | 0.00          | 0                | 7,688         |

| Contract Details                              | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value         | Contracts Traded | Open Interest    |
|---|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-----------------------|------------------|------------------|
| ZMW / R On 14/03/2016 Foreign Exchange Future |        |            | 1.11260   |           | 1.16740      |                   |            | 0.0000 | 0.00                  | 0                | 1                |
| <b>Total ZMW / R Future</b>                   |        |            |           |           |              |                   |            |        | <b>0.00</b>           | <b>0</b>         | <b>7,689</b>     |
| <b>Total ZMW / R</b>                          |        |            |           |           |              |                   |            |        | <b>0.00</b>           | <b>0</b>         | <b>7,689</b>     |
| <b>Total Futures</b>                          |        |            |           |           |              |                   |            |        | <b>841 699 778.65</b> | <b>63,588</b>    | <b>1,028,454</b> |
| <b>Total Options</b>                          |        |            |           |           |              |                   |            |        | <b>32 760 892.56</b>  | <b>156,757</b>   | <b>2,659,549</b> |
| <b>Grand Total:</b>                           |        |            |           |           |              |                   |            |        | <b>874,460,671.21</b> | <b>220,345</b>   | <b>3,688,003</b> |