



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: 08/01/2015

| Contract Details                             | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value  | Contracts Traded | Open Interest |
|----------------------------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|----------------|------------------|---------------|
| \$ / R On 12/01/2015 Foreign Exchange Future |        |            | 11.60770  |           | 11.71790     |                   |            | 0.00           | 0                | 172           |
| \$ / R On 22/01/2015 Foreign Exchange Future |        |            | 11.62020  |           | 11.68000     |                   |            | 0.00           | 0                | 0             |
| \$ / R On 28/01/2015 Foreign Exchange Future |        |            | 11.63140  |           | 11.74790     |                   |            | 0.00           | 0                | 3,432         |
| \$ / R On 30/01/2015 Foreign Exchange Future |        |            | 11.63510  |           | 11.75170     |                   |            | 0.00           | 0                | 268           |
| \$ / R On 25/02/2015 Foreign Exchange Future |        |            | 11.68420  |           | 11.80170     |                   |            | 0.00           | 0                | 2,671         |
| \$ / R On 26/02/2015 Foreign Exchange Future |        |            | 11.68610  |           | 11.80360     |                   |            | 0.00           | 0                | 0             |
| \$ / R On 27/02/2015 Foreign Exchange Future |        |            | 11.68800  |           | 11.80560     |                   |            | 0.00           | 0                | 1,263         |
| \$ / R On 12/03/2015 Foreign Exchange Future |        |            | 11.71290  |           | 11.83080     |                   |            | 0.00           | 0                | 340           |
| \$ / R On 16/03/2015 Foreign Exchange Future |        |            | 11.72070  |           | 11.83860     |                   |            | 488,835,234.90 | 41,707           | 1,186,472     |
| \$ / R On 27/03/2015 Foreign Exchange Future |        |            | 11.74200  |           | 11.86010     |                   |            | 0.00           | 0                | 2,853         |
| \$ / R On 01/04/2015 Foreign Exchange Future |        |            | 11.75180  |           | 11.86990     |                   |            | 0.00           | 0                | 0             |
| \$ / R On 28/04/2015 Foreign Exchange Future |        |            | 11.80450  |           | 11.92420     |                   |            | 0.00           | 0                | 2,700         |
| \$ / R On 27/05/2015 Foreign Exchange Future |        |            | 11.86140  |           | 11.98320     |                   |            | 0.00           | 0                | 1,625         |
| \$ / R On 09/06/2015 Foreign Exchange Future |        |            | 11.88700  |           | 12.00960     |                   |            | 0.00           | 0                | 288           |
| \$ / R On 12/06/2015 Foreign Exchange Future |        |            | 11.89280  |           | 12.01570     |                   |            | 92,525,984.00  | 7,780            | 81,461        |
| \$ / R On 26/06/2015 Foreign Exchange Future |        |            | 11.92030  |           | 12.04420     |                   |            | 0.00           | 0                | 1,636         |
| \$ / R On 29/07/2015 Foreign Exchange Future |        |            | 11.98540  |           | 12.11150     |                   |            | 0.00           | 0                | 250           |
| \$ / R On 27/08/2015 Foreign Exchange Future |        |            | 12.04300  |           | 12.17060     |                   |            | 0.00           | 0                | 250           |
| \$ / R On 10/09/2015 Foreign Exchange Future |        |            | 12.07080  |           | 12.19920     |                   |            | 0.00           | 0                | 285           |
| \$ / R On 14/09/2015 Foreign Exchange Future |        |            | 12.07870  |           | 12.20740     |                   |            | 1,811,805.00   | 150              | 26,894        |
| \$ / R On 28/09/2015 Foreign Exchange Future |        |            | 12.10650  |           | 12.23590     |                   |            | 0.00           | 0                | 250           |

| Contract Details           |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value         | Contracts Traded | Open Interest    |
|----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|-----------------------|------------------|------------------|
| \$ / R                     | On | 28/10/2015 | Foreign Exchange Future |        |            | 12.16640  |           | 12.29710     |                   |            | 0.00                  | 0                | 250              |
| \$ / R                     | On | 25/11/2015 | Foreign Exchange Future |        |            | 12.22280  |           | 12.35420     |                   |            | 0.00                  | 0                | 250              |
| \$ / R                     | On | 08/12/2015 | Foreign Exchange Future |        |            | 12.24900  |           | 12.38070     |                   |            | 0.00                  | 0                | 276              |
| \$ / R                     | On | 11/12/2015 | Foreign Exchange Future |        |            | 12.25500  |           | 12.38680     |                   |            | 0.00                  | 0                | 36,132           |
| \$ / R                     | On | 21/12/2015 | Foreign Exchange Future |        |            | 12.27520  |           | 12.40720     |                   |            | 0.00                  | 0                | 250              |
| \$ / R                     | On | 11/03/2016 | Foreign Exchange Future |        |            | 12.44460  |           | 12.57710     |                   |            | 0.00                  | 0                | 272              |
| \$ / R                     | On | 14/03/2016 | Foreign Exchange Future |        |            | 12.45090  |           | 12.58340     |                   |            | 0.00                  | 0                | 0                |
| \$ / R                     | On | 09/06/2016 | Foreign Exchange Future |        |            | 12.63530  |           | 12.76780     |                   |            | 0.00                  | 0                | 264              |
| \$ / R                     | On | 13/06/2016 | Foreign Exchange Future |        |            | 12.64380  |           | 12.77630     |                   |            | 0.00                  | 0                | 0                |
| \$ / R                     | On | 15/09/2016 | Foreign Exchange Future |        |            | 12.84310  |           | 12.97540     |                   |            | 0.00                  | 0                | 259              |
| \$ / R                     | On | 19/09/2016 | Foreign Exchange Future |        |            | 12.85160  |           | 12.98390     |                   |            | 0.00                  | 0                | 0                |
| \$ / R                     | On | 14/12/2016 | Foreign Exchange Future |        |            | 13.03390  |           | 13.16610     |                   |            | 0.00                  | 0                | 251              |
| \$ / R                     | On | 19/12/2016 | Foreign Exchange Future |        |            | 13.04450  |           | 13.17670     |                   |            | 0.00                  | 0                | 0                |
| <b>Total \$ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            | <b>583,173,023.90</b> | <b>49,637</b>    | <b>1,351,314</b> |
| \$ / R                     | On | 12/01/2015 | Foreign Exchange Option | 11.75  | Call       |           |           | 63.15860     | 21.971            | 14.71      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 12/01/2015 | Foreign Exchange Option | 11.75  | Put        |           |           | 95.25860     | 164.271           | 14.71      | 0.00                  | 0                | 4,000            |
| \$ / R                     | On | 12/01/2015 | Foreign Exchange Option | 11.68  | Call       |           |           | 96.33230     | 36.053            | 13.57      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 12/01/2015 | Foreign Exchange Option | 11.68  | Put        |           |           | 58.43230     | 108.353           | 13.57      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 12/01/2015 | Foreign Exchange Option | 11.69  | Call       |           |           | 89.97020     | 33.578            | 13.74      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 12/01/2015 | Foreign Exchange Option | 11.69  | Put        |           |           | 62.07020     | 115.879           | 13.74      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 12/01/2015 | Foreign Exchange Option | 11.70  | Call       |           |           | 83.80650     | 31.276            | 13.90      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 12/01/2015 | Foreign Exchange Option | 11.70  | Put        |           |           | 65.90650     | 123.576           | 13.90      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 22/01/2015 | Foreign Exchange Option | 11.63  | Call       |           |           | 0.00000      | 113.033           | 12.98      | 565,167.00            | 5,000            | 5,000            |
| \$ / R                     | On | 22/01/2015 | Foreign Exchange Option | 11.63  | Put        |           |           | 0.00000      | 122.833           | 12.98      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 28/01/2015 | Foreign Exchange Option | 14.27  | Call       |           |           | 0.43140      | 0.356             | 29.27      | 0.00                  | 0                | 300              |
| \$ / R                     | On | 28/01/2015 | Foreign Exchange Option | 14.27  | Put        |           |           | 2,522.53140  | 2,638.956         | 29.27      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 28/01/2015 | Foreign Exchange Option | 11.15  | Call       |           |           | 605.02350    | 494.734           | 13.08      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 28/01/2015 | Foreign Exchange Option | 11.15  | Put        |           |           | 7.12350      | 13.334            | 13.08      | 0.00                  | 0                | 250              |
| \$ / R                     | On | 28/01/2015 | Foreign Exchange Option | 11.20  | Call       |           |           | 558.04870    | 449.605           | 13.07      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 28/01/2015 | Foreign Exchange Option | 11.20  | Put        |           |           | 10.14870     | 18.205            | 13.07      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 28/01/2015 | Foreign Exchange Option | 11.45  | Call       |           |           | 342.35540    | 249.298           | 13.02      | 0.00                  | 0                | 250              |
| \$ / R                     | On | 28/01/2015 | Foreign Exchange Option | 11.45  | Put        |           |           | 44.45540     | 67.898            | 13.02      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 28/01/2015 | Foreign Exchange Option | 8.30   | Call       |           |           | 3,447.91200  | 3,331.414         | 37.75      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 28/01/2015 | Foreign Exchange Option | 8.30   | Put        |           |           | 0.01200      | 0.014             | 37.75      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 28/01/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 950.58150    | 834.505           | 15.53      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 28/01/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 2.68150      | 3.105             | 15.53      | 0.00                  | 0                | 300              |
| \$ / R                     | On | 30/01/2015 | Foreign Exchange Option | 11.64  | Call       |           |           | 220.04750    | 146.312           | 13.05      | 0.00                  | 0                | 10,000           |
| \$ / R                     | On | 30/01/2015 | Foreign Exchange Option | 11.64  | Put        |           |           | 108.34750    | 151.212           | 13.05      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 30/01/2015 | Foreign Exchange Option | 11.62  | Call       |           |           | 231.96730    | 156.173           | 13.04      | 0.00                  | 0                | 10,000           |
| \$ / R                     | On | 30/01/2015 | Foreign Exchange Option | 11.62  | Put        |           |           | 100.26730    | 141.073           | 13.04      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 25/02/2015 | Foreign Exchange Option | 11.15  | Call       |           |           | 676.54990    | 566.683           | 11.64      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 25/02/2015 | Foreign Exchange Option | 11.15  | Put        |           |           | 24.84990     | 32.483            | 11.64      | 0.00                  | 0                | 250              |
| \$ / R                     | On | 25/02/2015 | Foreign Exchange Option | 11.60  | Call       |           |           | 337.88220    | 260.606           | 12.82      | 0.00                  | 0                | 250              |
| \$ / R                     | On | 25/02/2015 | Foreign Exchange Option | 11.60  | Put        |           |           | 136.18220    | 176.406           | 12.82      | 0.00                  | 0                | 0                |
| \$ / R                     | On | 25/02/2015 | Foreign Exchange Option | 14.50  | Call       |           |           | 2.61710      | 1.355             | 22.53      | 0.00                  | 0                | 300              |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On | 25/02/2015 | Foreign Exchange Option | 14.50  | Put        |           |           | 2,700.91710  | 2,817.155         | 22.53      | 0.00          | 0                | 0             |
| \$ / R           | On | 25/02/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 1,010.31250  | 894.093           | 12.86      | 0.00          | 0                | 0             |
| \$ / R           | On | 25/02/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 8.61250      | 9.893             | 12.86      | 0.00          | 0                | 300           |
| \$ / R           | On | 26/02/2015 | Foreign Exchange Option | 8.30   | Call       |           |           | 3,503.61160  | 3,386.114         | 24.45      | 0.00          | 0                | 0             |
| \$ / R           | On | 26/02/2015 | Foreign Exchange Option | 8.30   | Put        |           |           | 0.01160      | 0.014             | 24.45      | 0.00          | 0                | 0             |
| \$ / R           | On | 26/02/2015 | Foreign Exchange Option | 11.15  | Call       |           |           | 679.34800    | 569.680           | 11.67      | 0.00          | 0                | 0             |
| \$ / R           | On | 26/02/2015 | Foreign Exchange Option | 11.15  | Put        |           |           | 25.74800     | 33.580            | 11.67      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/02/2015 | Foreign Exchange Option | 11.22  | Call       |           |           | 619.57020    | 515.859           | 11.88      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/02/2015 | Foreign Exchange Option | 11.22  | Put        |           |           | 33.97020     | 47.859            | 11.88      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/03/2015 | Foreign Exchange Option | 11.78  | Call       |           |           | 292.56850    | 229.240           | 13.43      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/03/2015 | Foreign Exchange Option | 11.78  | Put        |           |           | 241.76850    | 296.340           | 13.43      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.50  | Call       |           |           | 1,343.68560  | 1,226.393         | 13.03      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.50  | Put        |           |           | 5.08560      | 5.693             | 13.03      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.75  | Call       |           |           | 1,098.51410  | 983.465           | 12.36      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.75  | Put        |           |           | 9.91410      | 12.765            | 12.36      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.10  | Call       |           |           | 1,741.13140  | 1,623.348         | 15.16      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 9.00   | Put        |           |           | 0.23570      | 0.243             | 19.95      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 13.05  | Put        |           |           | 1,268.76500  | 1,372.488         | 18.92      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 14.20  | Call       |           |           | 16.83890     | 10.057            | 22.24      | 0.00          | 0                | 46,165        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 14.20  | Put        |           |           | 2,378.23890  | 2,489.357         | 22.24      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 8.00   | Call       |           |           | 3,838.60510  | 3,720.704         | 21.79      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 8.00   | Put        |           |           | 0.00510      | 0.004             | 21.79      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 9.00   | Call       |           |           | 2,838.83570  | 2,720.943         | 19.95      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 12.61  | Put        |           |           | 867.04470    | 963.747           | 17.10      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 12.82  | Call       |           |           | 74.22010     | 57.931            | 18.07      | 0.00          | 0                | 10,000        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 12.82  | Put        |           |           | 1,055.62010  | 1,157.231         | 18.07      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 9.50   | Call       |           |           | 2,339.59930  | 2,221.660         | 18.34      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 9.50   | Put        |           |           | 0.99930      | 0.960             | 18.34      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 13.05  | Call       |           |           | 57.36500     | 43.188            | 18.92      | 0.00          | 0                | 24,155        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 12.05  | Put        |           |           | 0.00000      | 489.545           | 14.59      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 12.50  | Call       |           |           | 109.97380    | 85.564            | 16.60      | 0.00          | 0                | 10,000        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 12.50  | Put        |           |           | 771.37380    | 864.864           | 16.60      | 0.00          | 0                | 300           |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 19.00  | Call       |           |           | 0.00000      | 0.000             | 20.66      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 19.00  | Put        |           |           | 7,161.40000  | 7,279.300         | 20.66      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 12.61  | Call       |           |           | 95.64470     | 74.447            | 17.10      | 0.00          | 0                | 23,800        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.91  | Put        |           |           | 321.35460    | 386.856           | 13.97      | 0.00          | 0                | 7,500         |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.99  | Call       |           |           | 222.71640    | 175.199           | 14.32      | 0.00          | 0                | 1,070         |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.99  | Put        |           |           | 374.11640    | 444.499           | 14.32      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 13.00  | Call       |           |           | 60.55980     | 46.029            | 18.74      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 13.00  | Put        |           |           | 1,221.95980  | 1,325.329         | 18.74      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 12.05  | Call       |           |           | 0.00000      | 160.245           | 14.59      | 320,489.60    | 2,000            | 1,000         |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.72  | Put        |           |           | 214.94000    | 262.934           | 13.14      | 0.00          | 0                | 7,500         |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.80  | Call       |           |           | 294.86070    | 233.393           | 13.49      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.80  | Put        |           |           | 256.26070    | 312.693           | 13.49      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 12.58  | Call       |           |           | 99.31240     | 77.287            | 16.96      | 0.00          | 0                | 50,000        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 12.58  | Put        |           |           | 840.71240    | 936.587           | 16.96      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.91  | Call       |           |           | 249.95460    | 197.555           | 13.97      | 0.00          | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.55  | Put        |           |           | 140.34700    | 176.370           | 12.70      | 0.00          | 0                | 200           |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.60  | Call       |           |           | 398.98470    | 320.365           | 12.82      | 0.00          | 0                | 250           |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.60  | Put        |           |           | 160.38470    | 199.665           | 12.82      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 12.00  | Call       |           |           | 219.53600    | 172.602           | 14.37      | 0.00          | 0                | 5,000         |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 12.00  | Put        |           |           | 380.93600    | 451.902           | 14.37      | 0.00          | 0                | 598           |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.72  | Call       |           |           | 333.54000    | 263.634           | 13.14      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.46  | Put        |           |           | 108.29640    | 138.601           | 12.49      | 0.00          | 0                | 14,000        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.50  | Call       |           |           | 460.50490    | 375.423           | 12.59      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.50  | Put        |           |           | 121.90490    | 154.723           | 12.59      | 0.00          | 0                | 1,000         |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.85  | Call       |           |           | 272.62080    | 216.323           | 13.71      | 0.00          | 0                | 500           |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.85  | Put        |           |           | 284.02080    | 345.623           | 13.71      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.55  | Call       |           |           | 428.94700    | 347.070           | 12.70      | 0.00          | 0                | 500           |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.30  | Put        |           |           | 63.74590     | 84.692            | 12.11      | 0.00          | 0                | 12,500        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.40  | Call       |           |           | 528.36450    | 437.113           | 12.35      | 0.00          | 0                | 150           |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.40  | Put        |           |           | 89.76450     | 116.414           | 12.35      | 174,620.25    | 1,500            | 1,500         |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.61  | Call       |           |           | 393.18320    | 315.220           | 12.84      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.61  | Put        |           |           | 164.58320    | 204.520           | 12.84      | 0.00          | 0                | 1,070         |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.46  | Call       |           |           | 486.89640    | 399.301           | 12.49      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.02  | Put        |           |           | 25.70350     | 31.003            | 11.80      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.22  | Call       |           |           | 666.99390    | 564.587           | 11.92      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.22  | Put        |           |           | 48.39390     | 63.887            | 11.92      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.54  | Call       |           |           | 435.13140    | 352.608           | 12.68      | 0.00          | 0                | 9,300         |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.54  | Put        |           |           | 136.53140    | 171.908           | 12.68      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.30  | Call       |           |           | 602.34590    | 505.392           | 12.11      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.99  | Put        |           |           | 23.25140     | 28.201            | 11.87      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.00  | Call       |           |           | 862.64480    | 749.809           | 11.84      | 0.00          | 0                | 25,000        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.00  | Put        |           |           | 24.04480     | 29.109            | 11.84      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.42  | Call       |           |           | 514.29260    | 424.244           | 12.40      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.42  | Put        |           |           | 95.69260     | 123.544           | 12.40      | 0.00          | 0                | 500           |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.02  | Call       |           |           | 844.30350    | 731.704           | 11.80      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.79  | Put        |           |           | 11.49850     | 14.628            | 12.27      | 0.00          | 0                | 1,112         |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 1,050.52820  | 935.831           | 12.25      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 11.92820     | 15.131            | 12.25      | 0.00          | 0                | 9,300         |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.25  | Call       |           |           | 641.52910    | 541.928           | 12.00      | 0.00          | 0                | 10,000        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.25  | Put        |           |           | 52.92910     | 71.228            | 12.00      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.99  | Call       |           |           | 871.85140    | 758.901           | 11.87      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.51  | Put        |           |           | 5.18090      | 5.811             | 12.98      | 0.00          | 0                | 23,800        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.70  | Call       |           |           | 1,146.80770  | 1,031.442         | 12.46      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.70  | Put        |           |           | 8.20770      | 10.742            | 12.46      | 0.00          | 0                | 50,000        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.01  | Call       |           |           | 853.46220    | 740.743           | 11.82      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 11.01  | Put        |           |           | 24.86220     | 30.043            | 11.82      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.79  | Call       |           |           | 1,060.09850  | 945.329           | 12.27      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.10  | Put        |           |           | 2.53140      | 2.648             | 15.16      | 0.00          | 0                | 69,965        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.32  | Call       |           |           | 1,522.27790  | 1,404.688         | 13.99      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.32  | Put        |           |           | 3.67790      | 3.988             | 13.99      | 0.00          | 0                | 24,155        |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.90  | Call       |           |           | 955.66790    | 841.799           | 12.05      | 0.00          | 0                | 0             |
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.90  | Put        |           |           | 17.06790     | 21.098            | 12.05      | 0.00          | 0                | 46,165        |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On | 16/03/2015 | Foreign Exchange Option | 10.51  | Call       |           |           | 1,333.78090  | 1,216.511         | 12.98      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/03/2015 | Foreign Exchange Option | 14.85  | Call       |           |           | 17.02410     | 10.610            | 24.58      | 0.00          | 0                | 300           |
| \$ / R           | On | 27/03/2015 | Foreign Exchange Option | 14.85  | Put        |           |           | 3,006.92410  | 3,118.610         | 24.58      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/03/2015 | Foreign Exchange Option | 11.15  | Call       |           |           | 757.11830    | 650.445           | 11.88      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/03/2015 | Foreign Exchange Option | 11.15  | Put        |           |           | 47.01830     | 58.445            | 11.88      | 0.00          | 0                | 250           |
| \$ / R           | On | 27/03/2015 | Foreign Exchange Option | 11.61  | Call       |           |           | 427.94960    | 351.140           | 13.02      | 0.00          | 0                | 2,083         |
| \$ / R           | On | 27/03/2015 | Foreign Exchange Option | 11.04  | Put        |           |           | 33.27440     | 41.392            | 11.91      | 0.00          | 0                | 2,083         |
| \$ / R           | On | 27/03/2015 | Foreign Exchange Option | 11.61  | Put        |           |           | 177.84960    | 219.140           | 13.02      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/03/2015 | Foreign Exchange Option | 11.81  | Call       |           |           | 324.22150    | 262.771           | 13.61      | 0.00          | 0                | 250           |
| \$ / R           | On | 27/03/2015 | Foreign Exchange Option | 11.81  | Put        |           |           | 274.12150    | 330.771           | 13.61      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/03/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 1,074.51050  | 959.849           | 11.98      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/03/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 14.41050     | 17.849            | 11.98      | 0.00          | 0                | 300           |
| \$ / R           | On | 27/03/2015 | Foreign Exchange Option | 11.04  | Call       |           |           | 853.37440    | 743.392           | 11.91      | 0.00          | 0                | 0             |
| \$ / R           | On | 01/04/2015 | Foreign Exchange Option | 11.20  | Call       |           |           | 727.66280    | 625.430           | 12.01      | 0.00          | 0                | 0             |
| \$ / R           | On | 01/04/2015 | Foreign Exchange Option | 11.20  | Put        |           |           | 57.76280     | 73.630            | 12.01      | 0.00          | 0                | 22,187        |
| \$ / R           | On | 01/04/2015 | Foreign Exchange Option | 12.24  | Call       |           |           | 195.91330    | 158.752           | 15.34      | 0.00          | 0                | 22,187        |
| \$ / R           | On | 01/04/2015 | Foreign Exchange Option | 12.24  | Put        |           |           | 566.01330    | 646.952           | 15.34      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/04/2015 | Foreign Exchange Option | 12.00  | Call       |           |           | 336.00960    | 283.441           | 14.32      | 0.00          | 0                | 250           |
| \$ / R           | On | 28/04/2015 | Foreign Exchange Option | 12.00  | Put        |           |           | 411.80960    | 478.941           | 14.32      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/04/2015 | Foreign Exchange Option | 15.15  | Call       |           |           | 43.23260     | 39.099            | 27.20      | 0.00          | 0                | 300           |
| \$ / R           | On | 28/04/2015 | Foreign Exchange Option | 15.15  | Put        |           |           | 3,269.03260  | 3,384.599         | 27.20      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/04/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 1,151.10740  | 1,037.249         | 12.23      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/04/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 26.90740     | 32.749            | 12.23      | 0.00          | 0                | 300           |
| \$ / R           | On | 28/04/2015 | Foreign Exchange Option | 11.15  | Call       |           |           | 842.22160    | 736.481           | 12.07      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/04/2015 | Foreign Exchange Option | 11.15  | Put        |           |           | 68.02160     | 81.981            | 12.07      | 0.00          | 0                | 250           |
| \$ / R           | On | 27/05/2015 | Foreign Exchange Option | 12.21  | Call       |           |           | 338.82350    | 291.903           | 15.01      | 0.00          | 0                | 250           |
| \$ / R           | On | 27/05/2015 | Foreign Exchange Option | 12.21  | Put        |           |           | 565.62350    | 640.503           | 15.01      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/05/2015 | Foreign Exchange Option | 15.48  | Call       |           |           | 70.25720     | 61.913            | 27.96      | 0.00          | 0                | 300           |
| \$ / R           | On | 27/05/2015 | Foreign Exchange Option | 15.48  | Put        |           |           | 3,567.05720  | 3,680.513         | 27.96      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/05/2015 | Foreign Exchange Option | 10.94  | Call       |           |           | 1,096.40880  | 985.005           | 12.31      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/05/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 38.18620     | 45.879            | 12.38      | 0.00          | 0                | 300           |
| \$ / R           | On | 27/05/2015 | Foreign Exchange Option | 10.94  | Put        |           |           | 53.20880     | 63.605            | 12.31      | 0.00          | 0                | 3,655         |
| \$ / R           | On | 27/05/2015 | Foreign Exchange Option | 11.15  | Call       |           |           | 917.59020    | 811.483           | 12.20      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/05/2015 | Foreign Exchange Option | 11.15  | Put        |           |           | 84.39020     | 100.083           | 12.20      | 0.00          | 0                | 250           |
| \$ / R           | On | 27/05/2015 | Foreign Exchange Option | 11.90  | Call       |           |           | 449.60880    | 387.253           | 13.89      | 0.00          | 0                | 3,655         |
| \$ / R           | On | 27/05/2015 | Foreign Exchange Option | 11.90  | Put        |           |           | 366.40880    | 425.853           | 13.89      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/05/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 1,221.38620  | 1,107.279         | 12.38      | 0.00          | 0                | 0             |
| \$ / R           | On | 09/06/2015 | Foreign Exchange Option | 11.96  | Call       |           |           | 456.59240    | 396.753           | 14.09      | 0.00          | 0                | 0             |
| \$ / R           | On | 09/06/2015 | Foreign Exchange Option | 11.96  | Put        |           |           | 406.99240    | 469.753           | 14.09      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 10.98  | Call       |           |           | 1,101.19360  | 990.604           | 12.35      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 10.98  | Put        |           |           | 65.49360     | 77.804            | 12.35      | 0.00          | 0                | 22,320        |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.00  | Call       |           |           | 1,084.03120  | 973.909           | 12.35      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.00  | Put        |           |           | 68.33120     | 81.109            | 12.35      | 0.00          | 0                | 75,000        |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.08  | Call       |           |           | 1,016.37710  | 908.251           | 12.31      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 13.46  | Put        |           |           | 1,597.49600  | 1,700.886         | 19.16      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 10.73  | Call       |           |           | 1,325.37770  | 1,207.609         | 12.47      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 10.73  | Put        |           |           | 39.67770     | 44.809            | 12.47      | 0.00          | 0                | 22,850        |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 10.75  | Call       |           |           | 1,306.55600  | 1,189.734         | 12.46      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 10.75  | Put        |           |           | 40.85600     | 46.934            | 12.46      | 0.00          | 0                | 10,000        |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 13.00  | Put        |           |           | 1,191.43950  | 1,287.935         | 17.69      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 1,259.66440  | 1,145.411         | 12.43      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 43.96440     | 52.611            | 12.43      | 0.00          | 0                | 9,100         |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 13.22  | Call       |           |           | 179.08060    | 155.993           | 18.41      | 0.00          | 0                | 22,850        |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 13.22  | Put        |           |           | 1,383.38060  | 1,483.193         | 18.41      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 13.46  | Call       |           |           | 153.19600    | 133.686           | 19.16      | 0.00          | 0                | 22,320        |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.81  | Put        |           |           | 325.51870    | 379.363           | 13.62      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 12.56  | Call       |           |           | 284.76040    | 247.752           | 16.18      | 0.00          | 0                | 1,750         |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 12.56  | Put        |           |           | 829.06040    | 914.952           | 16.18      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 12.63  | Call       |           |           | 270.08150    | 234.988           | 16.42      | 0.00          | 0                | 9,100         |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 12.63  | Put        |           |           | 884.38150    | 972.188           | 16.42      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 13.00  | Call       |           |           | 207.13950    | 180.735           | 17.69      | 0.00          | 0                | 70,000        |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.60  | Put        |           |           | 225.30060    | 268.674           | 13.04      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.79  | Call       |           |           | 540.85720    | 470.823           | 13.56      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.79  | Put        |           |           | 315.15720    | 368.023           | 13.56      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.80  | Call       |           |           | 536.01700    | 466.473           | 13.59      | 0.00          | 0                | 500           |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.80  | Put        |           |           | 320.31700    | 373.673           | 13.59      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.81  | Call       |           |           | 531.21870    | 462.163           | 13.62      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.40  | Put        |           |           | 148.29240    | 181.554           | 12.49      | 1,270,879.40  | 7,000            | 4,800         |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.45  | Call       |           |           | 731.51270    | 644.386           | 12.63      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.45  | Put        |           |           | 165.81270    | 201.586           | 12.63      | 0.00          | 0                | 2,500         |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.50  | Call       |           |           | 700.19390    | 615.592           | 12.76      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.50  | Put        |           |           | 184.49390    | 222.792           | 12.76      | 0.00          | 0                | 4,750         |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.60  | Call       |           |           | 641.00060    | 561.474           | 13.04      | 0.00          | 0                | 500           |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.08  | Put        |           |           | 80.67710     | 95.451            | 12.31      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.10  | Call       |           |           | 999.72330    | 892.129           | 12.30      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.10  | Put        |           |           | 84.02330     | 99.329            | 12.30      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.30  | Call       |           |           | 839.44810    | 737.889           | 12.21      | 0.00          | 0                | 0             |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.30  | Put        |           |           | 123.74810    | 145.090           | 12.21      | 0.00          | 0                | 3,000         |
| \$ / R           | On | 12/06/2015 | Foreign Exchange Option | 11.40  | Call       |           |           | 763.99240    | 674.354           | 12.49      | 0.00          | 0                | 0             |
| \$ / R           | On | 26/06/2015 | Foreign Exchange Option | 11.15  | Call       |           |           | 993.28050    | 886.002           | 12.27      | 0.00          | 0                | 0             |
| \$ / R           | On | 26/06/2015 | Foreign Exchange Option | 11.15  | Put        |           |           | 99.08050     | 115.702           | 12.27      | 0.00          | 0                | 250           |
| \$ / R           | On | 26/06/2015 | Foreign Exchange Option | 12.46  | Call       |           |           | 337.12450    | 295.459           | 15.77      | 0.00          | 0                | 250           |
| \$ / R           | On | 26/06/2015 | Foreign Exchange Option | 12.46  | Put        |           |           | 752.92450    | 835.159           | 15.77      | 0.00          | 0                | 0             |
| \$ / R           | On | 26/06/2015 | Foreign Exchange Option | 15.88  | Call       |           |           | 84.48010     | 69.003            | 27.43      | 0.00          | 0                | 300           |
| \$ / R           | On | 26/06/2015 | Foreign Exchange Option | 15.88  | Put        |           |           | 3,920.28010  | 4,028.703         | 27.43      | 0.00          | 0                | 0             |
| \$ / R           | On | 26/06/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 1,293.95270  | 1,178.287         | 12.46      | 0.00          | 0                | 0             |
| \$ / R           | On | 26/06/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 49.75270     | 57.987            | 12.46      | 0.00          | 0                | 300           |
| \$ / R           | On | 29/07/2015 | Foreign Exchange Option | 16.15  | Call       |           |           | 105.15410    | 87.772            | 27.24      | 0.00          | 0                | 300           |
| \$ / R           | On | 29/07/2015 | Foreign Exchange Option | 16.15  | Put        |           |           | 4,143.65410  | 4,252.372         | 27.24      | 0.00          | 0                | 0             |
| \$ / R           | On | 29/07/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 1,372.04310  | 1,253.984         | 12.44      | 0.00          | 0                | 0             |
| \$ / R           | On | 29/07/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 60.54310     | 68.584            | 12.44      | 0.00          | 0                | 300           |
| \$ / R           | On | 29/07/2015 | Foreign Exchange Option | 11.15  | Call       |           |           | 1,074.03330  | 965.574           | 12.33      | 0.00          | 0                | 0             |
| \$ / R           | On | 29/07/2015 | Foreign Exchange Option | 11.15  | Put        |           |           | 112.53330    | 130.174           | 12.33      | 0.00          | 0                | 250           |
| \$ / R           | On | 29/07/2015 | Foreign Exchange Option | 12.71  | Call       |           |           | 347.44500    | 308.371           | 16.46      | 0.00          | 0                | 250           |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On | 29/07/2015 | Foreign Exchange Option | 12.71  | Put        |           |           | 945.94500    | 1,032.971         | 16.46      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/08/2015 | Foreign Exchange Option | 12.97  | Call       |           |           | 349.59610    | 313.723           | 17.13      | 0.00          | 0                | 250           |
| \$ / R           | On | 27/08/2015 | Foreign Exchange Option | 12.97  | Put        |           |           | 1,148.99610  | 1,240.723         | 17.13      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/08/2015 | Foreign Exchange Option | 16.50  | Call       |           |           | 109.94090    | 95.966            | 27.03      | 0.00          | 0                | 300           |
| \$ / R           | On | 27/08/2015 | Foreign Exchange Option | 16.50  | Put        |           |           | 4,439.34090  | 4,552.966         | 27.03      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/08/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 1,439.57680  | 1,319.590         | 12.41      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/08/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 68.97680     | 76.590            | 12.41      | 0.00          | 0                | 300           |
| \$ / R           | On | 27/08/2015 | Foreign Exchange Option | 11.15  | Call       |           |           | 1,143.16260  | 1,034.382         | 12.38      | 0.00          | 0                | 0             |
| \$ / R           | On | 27/08/2015 | Foreign Exchange Option | 11.15  | Put        |           |           | 122.56260    | 141.382           | 12.38      | 0.00          | 0                | 250           |
| \$ / R           | On | 10/09/2015 | Foreign Exchange Option | 12.16  | Call       |           |           | 593.31080    | 532.085           | 14.54      | 0.00          | 0                | 0             |
| \$ / R           | On | 10/09/2015 | Foreign Exchange Option | 12.16  | Put        |           |           | 554.11080    | 621.285           | 14.54      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 14.30  | Call       |           |           | 210.75030    | 192.081           | 20.73      | 0.00          | 0                | 50,000        |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 14.30  | Put        |           |           | 2,303.35030  | 2,413.381         | 20.73      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 14.58  | Call       |           |           | 190.49830    | 180.834           | 21.75      | 0.00          | 0                | 22,320        |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 14.58  | Put        |           |           | 2,563.09830  | 2,682.134         | 21.75      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 12.50  | Call       |           |           | 492.26040    | 442.368           | 15.59      | 0.00          | 0                | 33,750        |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 12.50  | Put        |           |           | 784.86040    | 863.668           | 15.59      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 13.06  | Call       |           |           | 364.87880    | 329.160           | 17.29      | 0.00          | 0                | 18,946        |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 13.06  | Put        |           |           | 1,217.47880  | 1,310.460         | 17.29      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 14.00  | Call       |           |           | 237.19060    | 215.296           | 19.91      | 0.00          | 0                | 100,000       |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 14.00  | Put        |           |           | 2,029.79060  | 2,136.596         | 19.91      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 11.51  | Call       |           |           | 920.08630    | 824.555           | 12.58      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 11.51  | Put        |           |           | 222.68630    | 255.855           | 12.58      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 11.54  | Call       |           |           | 899.81420    | 808.057           | 12.67      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 11.54  | Put        |           |           | 232.41420    | 269.357           | 12.67      | 0.00          | 0                | 50,000        |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 12.00  | Call       |           |           | 664.78640    | 596.882           | 14.04      | 0.00          | 0                | 13,700        |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 12.00  | Put        |           |           | 457.38640    | 518.182           | 14.04      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 11.29  | Call       |           |           | 1,076.99940  | 970.463           | 12.37      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 11.29  | Put        |           |           | 159.59940    | 181.763           | 12.37      | 0.00          | 0                | 50,000        |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 11.49  | Call       |           |           | 933.75390    | 835.752           | 12.52      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 11.49  | Put        |           |           | 216.35390    | 247.052           | 12.52      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 11.50  | Call       |           |           | 926.90480    | 830.133           | 12.55      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 11.50  | Put        |           |           | 219.50480    | 251.433           | 12.55      | 0.00          | 0                | 15,000        |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 10.60  | Call       |           |           | 1,661.18610  | 1,538.593         | 12.66      | 0.00          | 0                | 13,700        |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 10.60  | Put        |           |           | 53.78610     | 59.893            | 12.66      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 10.98  | Call       |           |           | 1,321.77390  | 1,208.103         | 12.30      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 10.98  | Put        |           |           | 94.37390     | 109.403           | 12.30      | 0.00          | 0                | 24,142        |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 11.00  | Call       |           |           | 1,304.51650  | 1,191.996         | 12.31      | 0.00          | 0                | 33,750        |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 11.00  | Put        |           |           | 97.11650     | 113.296           | 12.31      | 0.00          | 0                | 34,545        |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 10.56  | Call       |           |           | 1,697.97410  | 1,575.096         | 12.72      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/09/2015 | Foreign Exchange Option | 10.56  | Put        |           |           | 50.57410     | 56.396            | 12.72      | 0.00          | 0                | 18,946        |
| \$ / R           | On | 28/09/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 1,512.84700  | 1,390.531         | 12.35      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/09/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 76.94700     | 84.031            | 12.35      | 0.00          | 0                | 300           |
| \$ / R           | On | 28/09/2015 | Foreign Exchange Option | 11.15  | Call       |           |           | 1,215.57530  | 1,106.044         | 12.33      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/09/2015 | Foreign Exchange Option | 11.15  | Put        |           |           | 129.67530    | 149.544           | 12.33      | 0.00          | 0                | 250           |
| \$ / R           | On | 28/09/2015 | Foreign Exchange Option | 11.40  | Call       |           |           | 1,029.82530  | 925.936           | 12.43      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/09/2015 | Foreign Exchange Option | 11.40  | Put        |           |           | 193.92530    | 219.437           | 12.43      | 0.00          | 0                | 1,000         |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On | 28/09/2015 | Foreign Exchange Option | 13.27  | Call       |           |           | 353.15930    | 320.369           | 17.85      | 0.00          | 0                | 250           |
| \$ / R           | On | 28/09/2015 | Foreign Exchange Option | 13.27  | Put        |           |           | 1,387.25930  | 1,483.869         | 17.85      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/09/2015 | Foreign Exchange Option | 14.00  | Call       |           |           | 257.48360    | 234.353           | 19.82      | 0.00          | 0                | 1,000         |
| \$ / R           | On | 28/09/2015 | Foreign Exchange Option | 14.00  | Put        |           |           | 2,021.58360  | 2,127.853         | 19.82      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/09/2015 | Foreign Exchange Option | 16.80  | Call       |           |           | 127.28870    | 111.263           | 26.97      | 0.00          | 0                | 300           |
| \$ / R           | On | 28/09/2015 | Foreign Exchange Option | 16.80  | Put        |           |           | 4,691.38870  | 4,804.763         | 26.97      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/10/2015 | Foreign Exchange Option | 11.15  | Call       |           |           | 1,285.98930  | 1,173.835         | 12.33      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/10/2015 | Foreign Exchange Option | 11.15  | Put        |           |           | 138.88930    | 157.435           | 12.33      | 0.00          | 0                | 250           |
| \$ / R           | On | 28/10/2015 | Foreign Exchange Option | 13.56  | Call       |           |           | 359.46910    | 326.440           | 18.46      | 0.00          | 0                | 250           |
| \$ / R           | On | 28/10/2015 | Foreign Exchange Option | 13.56  | Put        |           |           | 1,622.36910  | 1,720.040         | 18.46      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/10/2015 | Foreign Exchange Option | 16.98  | Call       |           |           | 145.35760    | 125.584           | 26.61      | 0.00          | 0                | 300           |
| \$ / R           | On | 28/10/2015 | Foreign Exchange Option | 16.98  | Put        |           |           | 4,828.25760  | 4,939.184         | 26.61      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/10/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 1,582.88810  | 1,459.251         | 12.43      | 0.00          | 0                | 0             |
| \$ / R           | On | 28/10/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 85.78810     | 92.851            | 12.43      | 0.00          | 0                | 300           |
| \$ / R           | On | 25/11/2015 | Foreign Exchange Option | 17.45  | Call       |           |           | 140.44360    | 121.240           | 26.40      | 0.00          | 0                | 300           |
| \$ / R           | On | 25/11/2015 | Foreign Exchange Option | 17.45  | Put        |           |           | 5,236.24360  | 5,348.440         | 26.40      | 0.00          | 0                | 0             |
| \$ / R           | On | 25/11/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 1,648.10720  | 1,523.783         | 12.51      | 0.00          | 0                | 0             |
| \$ / R           | On | 25/11/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 93.90720     | 100.983           | 12.51      | 0.00          | 0                | 300           |
| \$ / R           | On | 25/11/2015 | Foreign Exchange Option | 11.15  | Call       |           |           | 1,349.09490  | 1,236.374         | 12.33      | 0.00          | 0                | 0             |
| \$ / R           | On | 25/11/2015 | Foreign Exchange Option | 11.15  | Put        |           |           | 144.89490    | 163.574           | 12.33      | 0.00          | 0                | 250           |
| \$ / R           | On | 25/11/2015 | Foreign Exchange Option | 13.85  | Call       |           |           | 362.68660    | 331.228           | 19.04      | 0.00          | 0                | 250           |
| \$ / R           | On | 25/11/2015 | Foreign Exchange Option | 13.85  | Put        |           |           | 1,858.48660  | 1,958.428         | 19.04      | 0.00          | 0                | 0             |
| \$ / R           | On | 08/12/2015 | Foreign Exchange Option | 12.34  | Call       |           |           | 716.61600    | 652.371           | 14.87      | 0.00          | 0                | 0             |
| \$ / R           | On | 08/12/2015 | Foreign Exchange Option | 12.34  | Put        |           |           | 675.91600    | 743.371           | 14.87      | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 9.15   | Call       |           |           | 3,254.54450  | 3,123.343         | 16.06      | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 9.15   | Put        |           |           | 17.74450     | 18.343            | 16.06      | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 9.20   | Call       |           |           | 3,205.26820  | 3,074.045         | 15.91      | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 9.20   | Put        |           |           | 18.46820     | 19.045            | 15.91      | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 9.25   | Call       |           |           | 3,156.02050  | 3,024.776         | 15.75      | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.10  | Put        |           |           | 1,228.37260  | 1,314.936         | 16.99      | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.20  | Call       |           |           | 494.58670    | 451.548           | 17.26      | 0.00          | 0                | 677           |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.20  | Put        |           |           | 1,307.78670  | 1,396.548         | 17.26      | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 11.40  | Put        |           |           | 214.71110    | 239.415           | 12.53      | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 11.61  | Call       |           |           | 1,061.45150  | 959.630           | 12.71      | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 11.61  | Put        |           |           | 284.65150    | 314.630           | 12.71      | 0.00          | 0                | 580           |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 14.37  | Call       |           |           | 325.28800    | 299.211           | 20.24      | 0.00          | 0                | 580           |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 14.37  | Put        |           |           | 2,308.48800  | 2,414.211         | 20.24      | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.10  | Call       |           |           | 515.17260    | 469.936           | 16.99      | 0.00          | 0                | 13,248        |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 10.95  | Put        |           |           | 117.57690    | 126.282           | 12.36      | 0.00          | 0                | 8,917         |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 11.00  | Call       |           |           | 1,511.25020  | 1,388.746         | 12.29      | 0.00          | 0                | 1,177         |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 11.00  | Put        |           |           | 124.45020    | 133.746           | 12.29      | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.44  | Call       |           |           | 450.44820    | 412.232           | 17.92      | 0.00          | 0                | 40,051        |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.44  | Put        |           |           | 1,503.64820  | 1,597.232         | 17.92      | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 11.40  | Call       |           |           | 1,201.51110  | 1,094.415         | 12.53      | 0.00          | 0                | 1,197         |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 9.25   | Put        |           |           | 19.22050     | 19.776            | 15.75      | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 11.20  | Call       |           |           | 1,346.18190  | 1,234.428         | 12.35      | 0.00          | 0                | 40,051        |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 11.20  | Put        |           |           | 159.38190    | 179.428           | 12.35      | 0.00          | 0                | 0             |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.00  | Call       |           |           | 537.19220    | 489.633           | 16.72      | 0.00          | 0                | 1,197         |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 13.00  | Put        |           |           | 1,150.39220  | 1,234.633         | 16.72      | 0.00          | 0                | 0             |
| \$ / R           | On | 11/12/2015 | Foreign Exchange Option | 10.95  | Call       |           |           | 1,554.37690  | 1,431.282         | 12.36      | 0.00          | 0                | 4,331         |
| \$ / R           | On | 21/12/2015 | Foreign Exchange Option | 11.15  | Call       |           |           | 1,406.11520  | 1,292.888         | 12.29      | 0.00          | 0                | 0             |
| \$ / R           | On | 21/12/2015 | Foreign Exchange Option | 11.15  | Put        |           |           | 148.91520    | 167.688           | 12.29      | 0.00          | 0                | 250           |
| \$ / R           | On | 21/12/2015 | Foreign Exchange Option | 14.15  | Call       |           |           | 363.85940    | 334.222           | 19.63      | 0.00          | 0                | 250           |
| \$ / R           | On | 21/12/2015 | Foreign Exchange Option | 14.15  | Put        |           |           | 2,106.65940  | 2,209.022         | 19.63      | 0.00          | 0                | 0             |
| \$ / R           | On | 21/12/2015 | Foreign Exchange Option | 17.87  | Call       |           |           | 134.97540    | 122.531           | 26.43      | 0.00          | 0                | 300           |
| \$ / R           | On | 21/12/2015 | Foreign Exchange Option | 17.87  | Put        |           |           | 5,597.77540  | 5,717.331         | 26.43      | 0.00          | 0                | 0             |
| \$ / R           | On | 21/12/2015 | Foreign Exchange Option | 10.80  | Call       |           |           | 1,707.93790  | 1,583.007         | 12.57      | 0.00          | 0                | 0             |
| \$ / R           | On | 21/12/2015 | Foreign Exchange Option | 10.80  | Put        |           |           | 100.73790    | 107.807           | 12.57      | 0.00          | 0                | 300           |
| \$ / R           | On | 21/12/2015 | Foreign Exchange Option | 11.14  | Call       |           |           | 1,414.50170  | 1,300.325         | 12.28      | 0.00          | 0                | 0             |
| \$ / R           | On | 21/12/2015 | Foreign Exchange Option | 11.14  | Put        |           |           | 147.30170    | 165.125           | 12.28      | 0.00          | 0                | 0             |
| \$ / R           | On | 11/03/2016 | Foreign Exchange Option | 12.53  | Call       |           |           | 844.08920    | 781.193           | 15.28      | 0.00          | 0                | 0             |
| \$ / R           | On | 11/03/2016 | Foreign Exchange Option | 12.53  | Put        |           |           | 796.98920    | 866.593           | 15.28      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 12.04  | Call       |           |           | 1,036.08870  | 959.446           | 13.88      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 12.04  | Put        |           |           | 492.68870    | 548.547           | 13.88      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 12.05  | Call       |           |           | 1,031.67620  | 955.382           | 13.90      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 12.05  | Put        |           |           | 498.27620    | 554.482           | 13.90      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 12.06  | Call       |           |           | 1,027.29150  | 951.350           | 13.93      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/03/2016 | Foreign Exchange Option | 12.06  | Put        |           |           | 503.89150    | 560.450           | 13.93      | 0.00          | 0                | 0             |
| \$ / R           | On | 09/06/2016 | Foreign Exchange Option | 13.29  | Call       |           |           | 789.29990    | 741.525           | 16.85      | 0.00          | 0                | 0             |
| \$ / R           | On | 09/06/2016 | Foreign Exchange Option | 13.29  | Put        |           |           | 1,311.49990  | 1,396.225         | 16.85      | 0.00          | 0                | 0             |
| \$ / R           | On | 09/06/2016 | Foreign Exchange Option | 13.30  | Call       |           |           | 786.78950    | 739.190           | 16.87      | 0.00          | 0                | 0             |
| \$ / R           | On | 09/06/2016 | Foreign Exchange Option | 13.30  | Put        |           |           | 1,318.98950  | 1,403.890         | 16.87      | 0.00          | 0                | 0             |
| \$ / R           | On | 09/06/2016 | Foreign Exchange Option | 13.31  | Call       |           |           | 784.29260    | 736.838           | 16.89      | 0.00          | 0                | 0             |
| \$ / R           | On | 09/06/2016 | Foreign Exchange Option | 13.31  | Put        |           |           | 1,326.49260  | 1,411.538         | 16.89      | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 13.29  | Call       |           |           | 796.31270    | 748.479           | 16.84      | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 13.29  | Put        |           |           | 1,310.01270  | 1,394.679         | 16.84      | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 13.30  | Call       |           |           | 793.79480    | 746.130           | 16.86      | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 13.30  | Put        |           |           | 1,317.49480  | 1,402.330         | 16.86      | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 13.31  | Call       |           |           | 791.28430    | 743.764           | 16.88      | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 13.31  | Put        |           |           | 1,324.98430  | 1,409.964         | 16.88      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2016 | Foreign Exchange Option | 13.31  | Call       |           |           | 954.67100    | 905.839           | 16.62      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2016 | Foreign Exchange Option | 13.31  | Put        |           |           | 1,289.27100  | 1,372.739         | 16.62      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2016 | Foreign Exchange Option | 13.29  | Call       |           |           | 960.31260    | 911.152           | 16.58      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2016 | Foreign Exchange Option | 13.29  | Put        |           |           | 1,274.91260  | 1,358.052         | 16.58      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2016 | Foreign Exchange Option | 13.30  | Call       |           |           | 957.48490    | 908.486           | 16.60      | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2016 | Foreign Exchange Option | 13.30  | Put        |           |           | 1,282.08490  | 1,365.386         | 16.60      | 0.00          | 0                | 0             |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 13.29  | Call       |           |           | 967.40970    | 918.182           | 16.57      | 0.00          | 0                | 0             |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 13.29  | Put        |           |           | 1,273.50970  | 1,356.582         | 16.57      | 0.00          | 0                | 0             |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 13.30  | Call       |           |           | 964.57510    | 915.509           | 16.59      | 0.00          | 0                | 0             |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 13.30  | Put        |           |           | 1,280.67510  | 1,363.909         | 16.59      | 0.00          | 0                | 0             |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 13.31  | Call       |           |           | 961.74740    | 912.848           | 16.61      | 0.00          | 0                | 0             |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 13.31  | Put        |           |           | 1,287.84740  | 1,371.248         | 16.61      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2016 | Foreign Exchange Option | 12.64  | Call       |           |           | 1,330.74140  | 1,275.420         | 15.01      | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2016 | Foreign Exchange Option | 12.64  | Put        |           |           | 804.64140    | 881.520           | 15.01      | 0.00          | 0                | 0             |

| Contract Details                |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value         | Contracts Traded | Open Interest    |
|---------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|-----------------------|------------------|------------------|
| \$ / R                          | On | 14/12/2016 | Foreign Exchange Option | 12.65  | Call       |           |           | 1,327.00780  | 1,271.849         | 15.03      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 14/12/2016 | Foreign Exchange Option | 12.65  | Put        |           |           | 810.90780    | 887.949           | 15.03      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 14/12/2016 | Foreign Exchange Option | 12.66  | Call       |           |           | 1,323.29340  | 1,268.297         | 15.05      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 14/12/2016 | Foreign Exchange Option | 12.66  | Put        |           |           | 817.19340    | 894.397           | 15.05      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 19/12/2016 | Foreign Exchange Option | 13.29  | Call       |           |           | 1,127.71510  | 1,077.751         | 16.36      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 19/12/2016 | Foreign Exchange Option | 13.29  | Put        |           |           | 1,241.01510  | 1,323.251         | 16.36      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 19/12/2016 | Foreign Exchange Option | 13.30  | Call       |           |           | 1,124.61580  | 1,074.804         | 16.37      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 19/12/2016 | Foreign Exchange Option | 13.30  | Put        |           |           | 1,247.91580  | 1,330.304         | 16.37      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 19/12/2016 | Foreign Exchange Option | 13.31  | Call       |           |           | 1,121.53760  | 1,071.870         | 16.39      | 0.00                  | 0                | 0                |
| \$ / R                          | On | 19/12/2016 | Foreign Exchange Option | 13.31  | Put        |           |           | 1,254.83760  | 1,337.370         | 16.39      | 0.00                  | 0                | 0                |
| <b>Total \$ / R Option</b>      |    |            |                         |        |            |           |           |              |                   |            | <b>2,331,156.25</b>   | <b>15,500</b>    | <b>1,465,250</b> |
| <b>Total \$ / R</b>             |    |            |                         |        |            |           |           |              |                   |            | <b>585,504,180.15</b> | <b>65,137</b>    | <b>2,816,564</b> |
| \$ / R MAXI                     | On | 16/03/2015 | Foreign Exchange Future |        |            | 11.72070  |           | 11.83860     |                   |            | 503,990.10            | 43               | 1,483            |
| \$ / R MAXI                     | On | 12/06/2015 | Foreign Exchange Future |        |            | 11.89280  |           | 12.01570     |                   |            | 83,249.60             | 7                | 89               |
| \$ / R MAXI                     | On | 14/09/2015 | Foreign Exchange Future |        |            | 12.07870  |           | 12.20740     |                   |            | 0.00                  | 0                | 15               |
| \$ / R MAXI                     | On | 11/12/2015 | Foreign Exchange Future |        |            | 12.25500  |           | 12.38680     |                   |            | 0.00                  | 0                | 0                |
| <b>Total \$ / R MAXI Future</b> |    |            |                         |        |            |           |           |              |                   |            | <b>587,239.70</b>     | <b>50</b>        | <b>1,587</b>     |
| \$ / R MAXI                     | On | 16/03/2015 | Foreign Exchange Option | 11.11  | Put        |           |           | 3,218.20600  | 4,144.239         | 11.66      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 16/03/2015 | Foreign Exchange Option | 11.28  | Call       |           |           | 61,970.68120 | 51,981.882        | 12.07      | 0.00                  | 0                | 420              |
| \$ / R MAXI                     | On | 16/03/2015 | Foreign Exchange Option | 11.28  | Put        |           |           | 6,110.68120  | 7,911.882         | 12.07      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 16/03/2015 | Foreign Exchange Option | 11.09  | Call       |           |           | 77,860.93540 | 66,922.452        | 11.66      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 16/03/2015 | Foreign Exchange Option | 11.09  | Put        |           |           | 3,000.93540  | 3,852.452         | 11.66      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 16/03/2015 | Foreign Exchange Option | 11.10  | Call       |           |           | 76,948.23390 | 66,043.070        | 11.64      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 16/03/2015 | Foreign Exchange Option | 11.10  | Put        |           |           | 3,088.23390  | 3,973.070         | 11.64      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 16/03/2015 | Foreign Exchange Option | 11.11  | Call       |           |           | 76,078.20600 | 65,214.239        | 11.66      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 12/06/2015 | Foreign Exchange Option | 11.30  | Put        |           |           | 12,374.81010 | 14,508.948        | 12.21      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 12/06/2015 | Foreign Exchange Option | 11.31  | Call       |           |           | 83,175.26830 | 73,130.352        | 12.24      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 12/06/2015 | Foreign Exchange Option | 11.31  | Put        |           |           | 12,605.26830 | 14,850.352        | 12.24      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 12/06/2015 | Foreign Exchange Option | 11.29  | Call       |           |           | 84,717.32930 | 74,528.121        | 12.22      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 12/06/2015 | Foreign Exchange Option | 11.29  | Put        |           |           | 12,147.32930 | 14,248.121        | 12.22      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 12/06/2015 | Foreign Exchange Option | 11.30  | Call       |           |           | 83,944.81010 | 73,788.948        | 12.21      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 14/09/2015 | Foreign Exchange Option | 11.69  | Call       |           |           | 81,101.97510 | 73,083.460        | 13.11      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 14/09/2015 | Foreign Exchange Option | 11.69  | Put        |           |           | 29,361.97510 | 34,213.460        | 13.11      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 14/09/2015 | Foreign Exchange Option | 11.70  | Call       |           |           | 80,575.99050 | 72,599.123        | 13.14      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 14/09/2015 | Foreign Exchange Option | 11.70  | Put        |           |           | 29,835.99050 | 34,729.123        | 13.14      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 14/09/2015 | Foreign Exchange Option | 11.71  | Call       |           |           | 80,053.44870 | 72,118.473        | 13.17      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 14/09/2015 | Foreign Exchange Option | 11.71  | Put        |           |           | 30,313.44870 | 35,248.473        | 13.17      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 11/12/2015 | Foreign Exchange Option | 11.85  | Call       |           |           | 92,108.36760 | 84,069.081        | 13.37      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 11/12/2015 | Foreign Exchange Option | 11.85  | Put        |           |           | 38,428.36760 | 43,569.081        | 13.37      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 11/12/2015 | Foreign Exchange Option | 11.86  | Call       |           |           | 91,631.57620 | 83,630.078        | 13.40      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 11/12/2015 | Foreign Exchange Option | 11.86  | Put        |           |           | 38,951.57620 | 44,130.078        | 13.40      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 11/12/2015 | Foreign Exchange Option | 11.84  | Call       |           |           | 92,588.45670 | 84,511.265        | 13.34      | 0.00                  | 0                | 0                |
| \$ / R MAXI                     | On | 11/12/2015 | Foreign Exchange Option | 11.84  | Put        |           |           | 37,908.45670 | 43,011.265        | 13.34      | 0.00                  | 0                | 0                |

| Contract Details                |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value        | Contracts Traded | Open Interest |
|---------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| <b>Total \$ / R MAXI Option</b> |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>420</b>    |
| <b>Total \$ / R MAXI</b>        |    |            |                         |        |            |           |           |              |                   |            | <b>587,239.70</b>    | <b>50</b>        | <b>2,007</b>  |
| £ / R                           | On | 23/01/2015 | Foreign Exchange Future |        |            | 17.53100  |           | 17.70480     |                   |            | 0.00                 | 0                | 0             |
| £ / R                           | On | 16/03/2015 | Foreign Exchange Future |        |            | 17.67230  |           | 17.84810     |                   |            | 12,388,282.30        | 701              | 33,124        |
| £ / R                           | On | 12/06/2015 | Foreign Exchange Future |        |            | 17.91940  |           | 18.10250     |                   |            | 0.00                 | 0                | 5,582         |
| £ / R                           | On | 14/09/2015 | Foreign Exchange Future |        |            | 18.19090  |           | 18.38310     |                   |            | 454,772.50           | 25               | 1,620         |
| £ / R                           | On | 11/12/2015 | Foreign Exchange Future |        |            | 18.45460  |           | 18.65280     |                   |            | 0.00                 | 0                | 0             |
| <b>Total £ / R Future</b>       |    |            |                         |        |            |           |           |              |                   |            | <b>12,843,054.80</b> | <b>726</b>       | <b>40,326</b> |
| £ / R                           | On | 23/01/2015 | Foreign Exchange Option | 18.22  | Call       |           |           | 41.04780     | 19.840            | 13.91      | 0.00                 | 0                | 0             |
| £ / R                           | On | 23/01/2015 | Foreign Exchange Option | 19.09  | Call       |           |           | 3.82300      | 2.081             | 17.87      | 0.00                 | 0                | 0             |
| £ / R                           | On | 23/01/2015 | Foreign Exchange Option | 19.09  | Put        |           |           | 1,389.02300  | 1,561.081         | 17.87      | 0.00                 | 0                | 0             |
| £ / R                           | On | 23/01/2015 | Foreign Exchange Option | 19.10  | Call       |           |           | 3.75170      | 2.040             | 17.92      | 0.00                 | 0                | 0             |
| £ / R                           | On | 23/01/2015 | Foreign Exchange Option | 19.10  | Put        |           |           | 1,398.95170  | 1,571.040         | 17.92      | 0.00                 | 0                | 0             |
| £ / R                           | On | 23/01/2015 | Foreign Exchange Option | 19.11  | Call       |           |           | 3.68220      | 2.001             | 17.97      | 0.00                 | 0                | 0             |
| £ / R                           | On | 23/01/2015 | Foreign Exchange Option | 21.04  | Call       |           |           | 0.03620      | 0.023             | 24.26      | 0.00                 | 0                | 9,605         |
| £ / R                           | On | 23/01/2015 | Foreign Exchange Option | 21.04  | Put        |           |           | 3,335.23620  | 3,509.023         | 24.26      | 0.00                 | 0                | 0             |
| £ / R                           | On | 23/01/2015 | Foreign Exchange Option | 21.70  | Call       |           |           | 0.07980      | 0.131             | 31.42      | 0.00                 | 0                | 4,700         |
| £ / R                           | On | 23/01/2015 | Foreign Exchange Option | 21.70  | Put        |           |           | 3,995.27980  | 4,169.131         | 31.42      | 0.00                 | 0                | 0             |
| £ / R                           | On | 23/01/2015 | Foreign Exchange Option | 21.72  | Call       |           |           | 0.08360      | 0.136             | 31.64      | 0.00                 | 0                | 2,416         |
| £ / R                           | On | 23/01/2015 | Foreign Exchange Option | 18.63  | Put        |           |           | 935.40050    | 1,104.769         | 15.52      | 0.00                 | 0                | 2,416         |
| £ / R                           | On | 23/01/2015 | Foreign Exchange Option | 18.22  | Put        |           |           | 556.24780    | 708.841           | 13.91      | 0.00                 | 0                | 9,605         |
| £ / R                           | On | 23/01/2015 | Foreign Exchange Option | 18.50  | Call       |           |           | 15.71040     | 8.005             | 14.85      | 0.00                 | 0                | 0             |
| £ / R                           | On | 23/01/2015 | Foreign Exchange Option | 18.50  | Put        |           |           | 810.91040    | 977.006           | 14.85      | 0.00                 | 0                | 4,700         |
| £ / R                           | On | 23/01/2015 | Foreign Exchange Option | 18.63  | Call       |           |           | 10.20050     | 5.769             | 15.52      | 0.00                 | 0                | 0             |
| £ / R                           | On | 23/01/2015 | Foreign Exchange Option | 21.72  | Put        |           |           | 4,015.28360  | 4,189.136         | 31.64      | 0.00                 | 0                | 0             |
| £ / R                           | On | 23/01/2015 | Foreign Exchange Option | 19.11  | Put        |           |           | 1,408.88220  | 1,581.000         | 17.97      | 0.00                 | 0                | 0             |
| £ / R                           | On | 16/03/2015 | Foreign Exchange Option | 19.29  | Call       |           |           | 71.84600     | 45.314            | 14.85      | 0.00                 | 0                | 0             |
| £ / R                           | On | 16/03/2015 | Foreign Exchange Option | 19.29  | Put        |           |           | 1,513.74600  | 1,663.014         | 14.85      | 0.00                 | 0                | 0             |
| £ / R                           | On | 16/03/2015 | Foreign Exchange Option | 16.72  | Call       |           |           | 1,177.98230  | 1,008.055         | 11.52      | 0.00                 | 0                | 0             |
| £ / R                           | On | 16/03/2015 | Foreign Exchange Option | 16.72  | Put        |           |           | 49.88230     | 55.755            | 11.52      | 0.00                 | 0                | 25,000        |
| £ / R                           | On | 16/03/2015 | Foreign Exchange Option | 19.64  | Call       |           |           | 45.59290     | 29.753            | 15.53      | 0.00                 | 0                | 21,000        |
| £ / R                           | On | 16/03/2015 | Foreign Exchange Option | 19.64  | Put        |           |           | 1,837.49290  | 1,997.453         | 15.53      | 0.00                 | 0                | 0             |
| £ / R                           | On | 16/03/2015 | Foreign Exchange Option | 17.00  | Call       |           |           | 928.16620    | 781.587           | 11.70      | 0.00                 | 0                | 0             |
| £ / R                           | On | 16/03/2015 | Foreign Exchange Option | 17.00  | Put        |           |           | 80.06620     | 109.287           | 11.70      | 0.00                 | 0                | 5,592         |
| £ / R                           | On | 16/03/2015 | Foreign Exchange Option | 19.00  | Call       |           |           | 104.28720    | 69.469            | 14.57      | 0.00                 | 0                | 570           |
| £ / R                           | On | 16/03/2015 | Foreign Exchange Option | 19.00  | Put        |           |           | 1,256.18720  | 1,397.169         | 14.57      | 0.00                 | 0                | 0             |
| £ / R                           | On | 16/03/2015 | Foreign Exchange Option | 19.25  | Call       |           |           | 75.65670     | 48.093            | 14.81      | 0.00                 | 0                | 5,000         |
| £ / R                           | On | 16/03/2015 | Foreign Exchange Option | 19.25  | Put        |           |           | 1,477.55670  | 1,625.793         | 14.81      | 0.00                 | 0                | 0             |
| £ / R                           | On | 16/03/2015 | Foreign Exchange Option | 19.30  | Call       |           |           | 70.92290     | 44.644            | 14.86      | 0.00                 | 0                | 0             |
| £ / R                           | On | 16/03/2015 | Foreign Exchange Option | 19.30  | Put        |           |           | 1,522.82290  | 1,672.344         | 14.86      | 0.00                 | 0                | 0             |
| £ / R                           | On | 16/03/2015 | Foreign Exchange Option | 19.31  | Call       |           |           | 70.01120     | 43.983            | 14.87      | 0.00                 | 0                | 0             |
| £ / R                           | On | 16/03/2015 | Foreign Exchange Option | 19.31  | Put        |           |           | 1,531.91120  | 1,681.683         | 14.87      | 0.00                 | 0                | 0             |
| £ / R                           | On | 12/06/2015 | Foreign Exchange Option | 18.85  | Call       |           |           | 408.60410    | 346.355           | 15.03      | 0.00                 | 0                | 0             |

| Contract Details          |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value        | Contracts Traded | Open Interest  |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|----------------------|------------------|----------------|
| £ / R                     | On | 12/06/2015 | Foreign Exchange Option | 18.85  | Put        |           |           | 1,156.10410  | 1,276.955         | 15.03      | 0.00                 | 0                | 0              |
| £ / R                     | On | 12/06/2015 | Foreign Exchange Option | 18.86  | Call       |           |           | 406.20510    | 344.240           | 15.04      | 0.00                 | 0                | 0              |
| £ / R                     | On | 12/06/2015 | Foreign Exchange Option | 18.86  | Put        |           |           | 1,163.70510  | 1,284.840         | 15.04      | 0.00                 | 0                | 0              |
| £ / R                     | On | 12/06/2015 | Foreign Exchange Option | 18.84  | Call       |           |           | 411.01500    | 348.485           | 15.01      | 0.00                 | 0                | 0              |
| £ / R                     | On | 12/06/2015 | Foreign Exchange Option | 18.84  | Put        |           |           | 1,148.51500  | 1,269.085         | 15.01      | 0.00                 | 0                | 0              |
| £ / R                     | On | 14/09/2015 | Foreign Exchange Option | 18.96  | Put        |           |           | 1,266.85870  | 1,391.925         | 15.68      | 0.00                 | 0                | 0              |
| £ / R                     | On | 14/09/2015 | Foreign Exchange Option | 10.98  | Call       |           |           | 7,403.95160  | 7,211.865         | 20.49      | 0.00                 | 0                | 0              |
| £ / R                     | On | 14/09/2015 | Foreign Exchange Option | 10.98  | Put        |           |           | 0.85160      | 0.965             | 20.49      | 0.00                 | 0                | 0              |
| £ / R                     | On | 14/09/2015 | Foreign Exchange Option | 18.94  | Call       |           |           | 695.64350    | 627.942           | 15.64      | 0.00                 | 0                | 0              |
| £ / R                     | On | 14/09/2015 | Foreign Exchange Option | 18.94  | Put        |           |           | 1,252.54350  | 1,377.042         | 15.64      | 0.00                 | 0                | 0              |
| £ / R                     | On | 14/09/2015 | Foreign Exchange Option | 18.95  | Call       |           |           | 692.79690    | 625.377           | 15.66      | 0.00                 | 0                | 0              |
| £ / R                     | On | 14/09/2015 | Foreign Exchange Option | 18.95  | Put        |           |           | 1,259.69690  | 1,384.477         | 15.66      | 0.00                 | 0                | 0              |
| £ / R                     | On | 14/09/2015 | Foreign Exchange Option | 18.96  | Call       |           |           | 689.95870    | 622.825           | 15.68      | 0.00                 | 0                | 0              |
| £ / R                     | On | 11/12/2015 | Foreign Exchange Option | 18.50  | Call       |           |           | 1,105.32100  | 998.057           | 14.42      | 0.00                 | 0                | 0              |
| £ / R                     | On | 11/12/2015 | Foreign Exchange Option | 18.50  | Put        |           |           | 952.52100    | 1,043.457         | 14.42      | 0.00                 | 0                | 0              |
| £ / R                     | On | 11/12/2015 | Foreign Exchange Option | 18.51  | Call       |           |           | 1,101.47040  | 994.535           | 14.44      | 0.00                 | 0                | 0              |
| £ / R                     | On | 11/12/2015 | Foreign Exchange Option | 18.51  | Put        |           |           | 958.67040    | 1,049.935         | 14.44      | 0.00                 | 0                | 0              |
| £ / R                     | On | 11/12/2015 | Foreign Exchange Option | 18.49  | Call       |           |           | 1,109.18820  | 1,001.595         | 14.40      | 0.00                 | 0                | 0              |
| £ / R                     | On | 11/12/2015 | Foreign Exchange Option | 18.49  | Put        |           |           | 946.38820    | 1,036.995         | 14.40      | 0.00                 | 0                | 0              |
| <b>Total £ / R Option</b> |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>90,604</b>  |
| <b>Total £ / R</b>        |    |            |                         |        |            |           |           |              |                   |            | <b>12,843,054.80</b> | <b>726</b>       | <b>130,930</b> |
| ¥ / R                     | On | 16/03/2015 | Foreign Exchange Future |        |            | 0.09813   |           | 0.09912      |                   |            | 0.00                 | 0                | 3,826          |
| ¥ / R                     | On | 12/06/2015 | Foreign Exchange Future |        |            | 0.09966   |           | 0.10070      |                   |            | 0.00                 | 0                | 11,837         |
| ¥ / R                     | On | 14/09/2015 | Foreign Exchange Future |        |            | 0.10137   |           | 0.10246      |                   |            | 0.00                 | 0                | 0              |
| <b>Total ¥ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>          | <b>0</b>         | <b>15,663</b>  |
| ¥ / R                     | On | 16/03/2015 | Foreign Exchange Option | 0.09   | Call       |           |           | 925.74140    | 832.220           | 14.07      | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 16/03/2015 | Foreign Exchange Option | 0.09   | Put        |           |           | 13.64140     | 19.220            | 14.07      | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 16/03/2015 | Foreign Exchange Option | 0.10   | Call       |           |           | 226.76320    | 186.745           | 15.95      | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 16/03/2015 | Foreign Exchange Option | 0.10   | Put        |           |           | 314.66320    | 373.746           | 15.95      | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 16/03/2015 | Foreign Exchange Option | 0.11   | Call       |           |           | 44.04490     | 34.798            | 19.58      | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 16/03/2015 | Foreign Exchange Option | 0.11   | Put        |           |           | 1,131.94490  | 1,221.798         | 19.58      | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 12/06/2015 | Foreign Exchange Option | 0.09   | Call       |           |           | 1,116.37350  | 1,023.463         | 13.99      | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 12/06/2015 | Foreign Exchange Option | 0.09   | Put        |           |           | 46.37350     | 57.063            | 13.99      | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 12/06/2015 | Foreign Exchange Option | 0.10   | Call       |           |           | 426.13860    | 376.792           | 15.16      | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 12/06/2015 | Foreign Exchange Option | 0.10   | Put        |           |           | 356.13860    | 410.392           | 15.16      | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 12/06/2015 | Foreign Exchange Option | 0.11   | Call       |           |           | 162.77680    | 142.741           | 18.30      | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 12/06/2015 | Foreign Exchange Option | 0.11   | Put        |           |           | 1,092.77680  | 1,176.341         | 18.30      | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 14/09/2015 | Foreign Exchange Option | 0.09   | Call       |           |           | 1,343.17690  | 1,246.913         | 15.19      | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 14/09/2015 | Foreign Exchange Option | 0.09   | Put        |           |           | 97.37690     | 109.913           | 15.19      | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 14/09/2015 | Foreign Exchange Option | 0.10   | Call       |           |           | 664.57500    | 604.999           | 16.10      | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 14/09/2015 | Foreign Exchange Option | 0.10   | Put        |           |           | 418.77500    | 467.999           | 16.10      | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 14/09/2015 | Foreign Exchange Option | 0.11   | Call       |           |           | 338.71270    | 306.693           | 18.66      | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 14/09/2015 | Foreign Exchange Option | 0.11   | Put        |           |           | 1,092.91270  | 1,169.693         | 18.66      | 0.00                 | 0                | 0              |

| Contract Details          |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value       | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| <b>Total ¥ / R Option</b> |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>0</b>      |
| <b>Total ¥ / R</b>        |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>15,663</b> |
| € / R                     | On | 21/01/2015 | Foreign Exchange Future |        |            | 13.72730  |           | 13.89240     |                   |            | 0.00                | 0                | 0             |
| € / R                     | On | 23/02/2015 | Foreign Exchange Future |        |            | 13.78920  |           | 13.95590     |                   |            | 0.00                | 0                | 0             |
| € / R                     | On | 16/03/2015 | Foreign Exchange Future |        |            | 13.83470  |           | 14.00210     |                   |            | 9,518,273.60        | 688              | 78,852        |
| € / R                     | On | 01/06/2015 | Foreign Exchange Future |        |            | 14.02360  |           | 14.19650     |                   |            | 0.00                | 0                | 0             |
| € / R                     | On | 12/06/2015 | Foreign Exchange Future |        |            | 14.05070  |           | 14.22480     |                   |            | 0.00                | 0                | 11,094        |
| € / R                     | On | 14/09/2015 | Foreign Exchange Future |        |            | 14.29150  |           | 14.47400     |                   |            | 0.00                | 0                | 6,707         |
| € / R                     | On | 11/12/2015 | Foreign Exchange Future |        |            | 14.52800  |           | 14.71460     |                   |            | 0.00                | 0                | 0             |
| <b>Total € / R Future</b> |    |            |                         |        |            |           |           |              |                   |            | <b>9,518,273.60</b> | <b>688</b>       | <b>96,653</b> |
| € / R                     | On | 21/01/2015 | Foreign Exchange Option | 13.90  | Call       |           |           | 135.15510    | 69.420            | 13.37      | 0.00                | 0                | 10,000        |
| € / R                     | On | 21/01/2015 | Foreign Exchange Option | 13.90  | Put        |           |           | 142.75510    | 242.120           | 13.37      | 0.00                | 0                | 0             |
| € / R                     | On | 23/02/2015 | Foreign Exchange Option | 13.99  | Call       |           |           | 237.10200    | 169.379           | 13.09      | 0.00                | 0                | 0             |
| € / R                     | On | 23/02/2015 | Foreign Exchange Option | 13.99  | Put        |           |           | 271.20200    | 370.179           | 13.09      | 0.00                | 0                | 0             |
| € / R                     | On | 23/02/2015 | Foreign Exchange Option | 14.00  | Call       |           |           | 233.21760    | 166.479           | 13.13      | 0.00                | 0                | 0             |
| € / R                     | On | 23/02/2015 | Foreign Exchange Option | 14.00  | Put        |           |           | 277.31760    | 377.279           | 13.13      | 0.00                | 0                | 0             |
| € / R                     | On | 23/02/2015 | Foreign Exchange Option | 14.01  | Call       |           |           | 229.39630    | 163.630           | 13.17      | 0.00                | 0                | 0             |
| € / R                     | On | 23/02/2015 | Foreign Exchange Option | 14.01  | Put        |           |           | 283.49630    | 384.429           | 13.17      | 0.00                | 0                | 0             |
| € / R                     | On | 23/02/2015 | Foreign Exchange Option | 14.41  | Call       |           |           | 118.51950    | 83.189            | 14.80      | 0.00                | 0                | 2,000         |
| € / R                     | On | 23/02/2015 | Foreign Exchange Option | 14.41  | Put        |           |           | 572.61950    | 703.989           | 14.80      | 0.00                | 0                | 2,000         |
| € / R                     | On | 16/03/2015 | Foreign Exchange Option | 15.31  | Put        |           |           | 1,372.19970  | 1,524.698         | 17.98      | 0.00                | 0                | 0             |
| € / R                     | On | 16/03/2015 | Foreign Exchange Option | 13.80  | Put        |           |           | 208.38410    | 276.431           | 12.43      | 0.00                | 0                | 15,000        |
| € / R                     | On | 16/03/2015 | Foreign Exchange Option | 14.00  | Call       |           |           | 308.71650    | 234.825           | 13.05      | 0.00                | 0                | 0             |
| € / R                     | On | 16/03/2015 | Foreign Exchange Option | 15.00  | Put        |           |           | 1,086.78410  | 1,233.354         | 16.81      | 0.00                | 0                | 0             |
| € / R                     | On | 16/03/2015 | Foreign Exchange Option | 14.02  | Call       |           |           | 300.69320    | 228.516           | 13.13      | 0.00                | 0                | 0             |
| € / R                     | On | 16/03/2015 | Foreign Exchange Option | 13.40  | Call       |           |           | 678.74030    | 544.858           | 11.79      | 0.00                | 0                | 0             |
| € / R                     | On | 16/03/2015 | Foreign Exchange Option | 13.40  | Put        |           |           | 76.64030     | 110.158           | 11.79      | 0.00                | 0                | 35,000        |
| € / R                     | On | 16/03/2015 | Foreign Exchange Option | 13.80  | Call       |           |           | 410.48410    | 311.131           | 12.43      | 0.00                | 0                | 0             |
| € / R                     | On | 16/03/2015 | Foreign Exchange Option | 15.28  | Put        |           |           | 1,344.15470  | 1,496.335         | 17.88      | 0.00                | 0                | 0             |
| € / R                     | On | 16/03/2015 | Foreign Exchange Option | 14.95  | Call       |           |           | 93.92280     | 71.806            | 16.62      | 0.00                | 0                | 0             |
| € / R                     | On | 16/03/2015 | Foreign Exchange Option | 14.00  | Put        |           |           | 306.61650    | 400.125           | 13.05      | 0.00                | 0                | 12,800        |
| € / R                     | On | 16/03/2015 | Foreign Exchange Option | 14.94  | Call       |           |           | 94.97260     | 72.587            | 16.58      | 0.00                | 0                | 0             |
| € / R                     | On | 16/03/2015 | Foreign Exchange Option | 14.94  | Put        |           |           | 1,032.87260  | 1,177.887         | 16.58      | 0.00                | 0                | 0             |
| € / R                     | On | 16/03/2015 | Foreign Exchange Option | 15.00  | Call       |           |           | 88.88410     | 68.054            | 16.81      | 0.00                | 0                | 713           |
| € / R                     | On | 16/03/2015 | Foreign Exchange Option | 15.36  | Put        |           |           | 1,419.10640  | 1,572.110         | 18.15      | 0.00                | 0                | 0             |
| € / R                     | On | 16/03/2015 | Foreign Exchange Option | 15.05  | Call       |           |           | 84.18440     | 64.557            | 17.01      | 0.00                | 0                | 14,500        |
| € / R                     | On | 16/03/2015 | Foreign Exchange Option | 14.02  | Put        |           |           | 318.59320    | 413.816           | 13.13      | 0.00                | 0                | 8,500         |
| € / R                     | On | 16/03/2015 | Foreign Exchange Option | 14.25  | Call       |           |           | 222.21440    | 167.687           | 13.97      | 0.00                | 0                | 0             |
| € / R                     | On | 16/03/2015 | Foreign Exchange Option | 14.25  | Put        |           |           | 470.11440    | 582.987           | 13.97      | 0.00                | 0                | 20,000        |
| € / R                     | On | 16/03/2015 | Foreign Exchange Option | 15.28  | Call       |           |           | 66.25470     | 51.035            | 17.88      | 0.00                | 0                | 5,700         |
| € / R                     | On | 16/03/2015 | Foreign Exchange Option | 15.50  | Put        |           |           | 1,550.89730  | 1,705.715         | 18.61      | 0.00                | 0                | 0             |
| € / R                     | On | 16/03/2015 | Foreign Exchange Option | 15.31  | Call       |           |           | 64.29970     | 49.398            | 17.98      | 0.00                | 0                | 8,500         |
| € / R                     | On | 16/03/2015 | Foreign Exchange Option | 14.95  | Put        |           |           | 1,041.82280  | 1,187.106         | 16.62      | 0.00                | 0                | 0             |

| Contract Details          |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|----------------|
| € / R                     | On | 16/03/2015 | Foreign Exchange Option | 14.96  | Call       |           |           | 92.88740     | 71.034            | 16.66      | 0.00          | 0                | 0              |
| € / R                     | On | 16/03/2015 | Foreign Exchange Option | 14.96  | Put        |           |           | 1,050.78740  | 1,196.334         | 16.66      | 0.00          | 0                | 0              |
| € / R                     | On | 16/03/2015 | Foreign Exchange Option | 15.36  | Call       |           |           | 61.20640     | 46.810            | 18.15      | 0.00          | 0                | 32,000         |
| € / R                     | On | 16/03/2015 | Foreign Exchange Option | 15.32  | Call       |           |           | 63.66390     | 48.865            | 18.02      | 0.00          | 0                | 20,000         |
| € / R                     | On | 16/03/2015 | Foreign Exchange Option | 15.32  | Put        |           |           | 1,381.56390  | 1,534.165         | 18.02      | 0.00          | 0                | 0              |
| € / R                     | On | 16/03/2015 | Foreign Exchange Option | 15.05  | Put        |           |           | 1,132.08440  | 1,279.857         | 17.01      | 0.00          | 0                | 0              |
| € / R                     | On | 16/03/2015 | Foreign Exchange Option | 15.25  | Call       |           |           | 68.29050     | 52.738            | 17.78      | 0.00          | 0                | 7,000          |
| € / R                     | On | 16/03/2015 | Foreign Exchange Option | 15.25  | Put        |           |           | 1,316.19050  | 1,468.038         | 17.78      | 0.00          | 0                | 0              |
| € / R                     | On | 16/03/2015 | Foreign Exchange Option | 15.50  | Call       |           |           | 52.99730     | 40.415            | 18.61      | 0.00          | 0                | 7,100          |
| € / R                     | On | 01/06/2015 | Foreign Exchange Option | 14.31  | Call       |           |           | 435.61880    | 364.556           | 13.94      | 0.00          | 0                | 0              |
| € / R                     | On | 01/06/2015 | Foreign Exchange Option | 14.31  | Put        |           |           | 549.11880    | 650.956           | 13.94      | 0.00          | 0                | 0              |
| € / R                     | On | 01/06/2015 | Foreign Exchange Option | 14.41  | Call       |           |           | 402.45370    | 336.724           | 14.23      | 0.00          | 0                | 2,000          |
| € / R                     | On | 01/06/2015 | Foreign Exchange Option | 14.41  | Put        |           |           | 615.95370    | 723.124           | 14.23      | 0.00          | 0                | 0              |
| € / R                     | On | 01/06/2015 | Foreign Exchange Option | 14.29  | Call       |           |           | 442.61860    | 370.448           | 13.88      | 0.00          | 0                | 0              |
| € / R                     | On | 01/06/2015 | Foreign Exchange Option | 14.29  | Put        |           |           | 536.11860    | 636.848           | 13.88      | 0.00          | 0                | 0              |
| € / R                     | On | 01/06/2015 | Foreign Exchange Option | 14.30  | Call       |           |           | 439.10470    | 367.489           | 13.91      | 0.00          | 0                | 0              |
| € / R                     | On | 01/06/2015 | Foreign Exchange Option | 14.30  | Put        |           |           | 542.60470    | 643.889           | 13.91      | 0.00          | 0                | 0              |
| € / R                     | On | 12/06/2015 | Foreign Exchange Option | 13.40  | Call       |           |           | 966.74470    | 825.166           | 11.85      | 0.00          | 0                | 0              |
| € / R                     | On | 12/06/2015 | Foreign Exchange Option | 13.40  | Put        |           |           | 141.94470    | 174.465           | 11.85      | 0.00          | 0                | 7,300          |
| € / R                     | On | 12/06/2015 | Foreign Exchange Option | 15.35  | Call       |           |           | 225.61170    | 191.998           | 16.86      | 0.00          | 0                | 7,300          |
| € / R                     | On | 12/06/2015 | Foreign Exchange Option | 15.35  | Put        |           |           | 1,350.81170  | 1,491.299         | 16.86      | 0.00          | 0                | 0              |
| € / R                     | On | 12/06/2015 | Foreign Exchange Option | 15.39  | Call       |           |           | 220.03830    | 187.397           | 16.97      | 0.00          | 0                | 0              |
| € / R                     | On | 12/06/2015 | Foreign Exchange Option | 15.39  | Put        |           |           | 1,385.23830  | 1,526.697         | 16.97      | 0.00          | 0                | 0              |
| € / R                     | On | 12/06/2015 | Foreign Exchange Option | 15.40  | Call       |           |           | 218.67330    | 186.271           | 17.00      | 0.00          | 0                | 0              |
| € / R                     | On | 12/06/2015 | Foreign Exchange Option | 15.40  | Put        |           |           | 1,393.87330  | 1,535.571         | 17.00      | 0.00          | 0                | 0              |
| € / R                     | On | 12/06/2015 | Foreign Exchange Option | 15.41  | Call       |           |           | 217.32300    | 185.154           | 17.03      | 0.00          | 0                | 0              |
| € / R                     | On | 12/06/2015 | Foreign Exchange Option | 15.41  | Put        |           |           | 1,402.52300  | 1,544.454         | 17.03      | 0.00          | 0                | 0              |
| € / R                     | On | 14/09/2015 | Foreign Exchange Option | 15.25  | Put        |           |           | 1,222.37790  | 1,351.532         | 16.05      | 0.00          | 0                | 0              |
| € / R                     | On | 14/09/2015 | Foreign Exchange Option | 15.26  | Call       |           |           | 444.26120    | 391.210           | 16.08      | 0.00          | 0                | 0              |
| € / R                     | On | 14/09/2015 | Foreign Exchange Option | 15.26  | Put        |           |           | 1,230.26120  | 1,359.710         | 16.08      | 0.00          | 0                | 0              |
| € / R                     | On | 14/09/2015 | Foreign Exchange Option | 15.24  | Call       |           |           | 448.50910    | 394.866           | 16.03      | 0.00          | 0                | 0              |
| € / R                     | On | 14/09/2015 | Foreign Exchange Option | 15.24  | Put        |           |           | 1,214.50910  | 1,343.366         | 16.03      | 0.00          | 0                | 0              |
| € / R                     | On | 14/09/2015 | Foreign Exchange Option | 15.25  | Call       |           |           | 446.37790    | 393.032           | 16.05      | 0.00          | 0                | 0              |
| € / R                     | On | 11/12/2015 | Foreign Exchange Option | 14.99  | Put        |           |           | 989.57970    | 1,101.597         | 15.05      | 0.00          | 0                | 0              |
| € / R                     | On | 11/12/2015 | Foreign Exchange Option | 15.00  | Call       |           |           | 711.22110    | 636.992           | 15.07      | 0.00          | 0                | 0              |
| € / R                     | On | 11/12/2015 | Foreign Exchange Option | 15.00  | Put        |           |           | 996.62110    | 1,108.992         | 15.07      | 0.00          | 0                | 0              |
| € / R                     | On | 11/12/2015 | Foreign Exchange Option | 15.01  | Put        |           |           | 1,003.68000  | 1,116.403         | 15.10      | 0.00          | 0                | 0              |
| € / R                     | On | 11/12/2015 | Foreign Exchange Option | 16.50  | Call       |           |           | 411.02440    | 371.313           | 18.27      | 0.00          | 0                | 6,076          |
| € / R                     | On | 11/12/2015 | Foreign Exchange Option | 16.50  | Put        |           |           | 2,196.42440  | 2,343.313         | 18.27      | 0.00          | 0                | 0              |
| € / R                     | On | 11/12/2015 | Foreign Exchange Option | 13.90  | Call       |           |           | 1,162.77140  | 1,037.769         | 12.45      | 0.00          | 0                | 0              |
| € / R                     | On | 11/12/2015 | Foreign Exchange Option | 13.90  | Put        |           |           | 348.17140    | 409.769           | 12.45      | 0.00          | 0                | 6,076          |
| € / R                     | On | 11/12/2015 | Foreign Exchange Option | 14.99  | Call       |           |           | 714.17970    | 639.597           | 15.05      | 0.00          | 0                | 0              |
| € / R                     | On | 11/12/2015 | Foreign Exchange Option | 15.01  | Call       |           |           | 708.28000    | 634.403           | 15.10      | 0.00          | 0                | 0              |
| <b>Total € / R Option</b> |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>229,565</b> |

| Contract Details             |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value       | Contracts Traded | Open Interest  |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------------|------------------|----------------|
| <b>Total € / R</b>           |    |            |                         |        |            |           |           |              |                   |            | <b>9,518,273.60</b> | <b>688</b>       | <b>326,218</b> |
| AU\$ / R                     | On | 16/03/2015 | Foreign Exchange Future |        |            | 9.46810   |           | 9.47910      |                   |            | 2,367,025.00        | 250              | 22,578         |
| AU\$ / R                     | On | 12/06/2015 | Foreign Exchange Future |        |            | 9.54910   |           | 9.56320      |                   |            | 0.00                | 0                | 7,620          |
| AU\$ / R                     | On | 14/09/2015 | Foreign Exchange Future |        |            | 9.64170   |           | 9.65970      |                   |            | 0.00                | 0                | 600            |
| AU\$ / R                     | On | 11/12/2015 | Foreign Exchange Future |        |            | 9.73520   |           | 9.75410      |                   |            | 0.00                | 0                | 0              |
| <b>Total AU\$ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            | <b>2,367,025.00</b> | <b>250</b>       | <b>30,798</b>  |
| AU\$ / R                     | On | 16/03/2015 | Foreign Exchange Option | 9.99   | Call       |           |           | 67.20570     | 62.011            | 14.25      | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 16/03/2015 | Foreign Exchange Option | 9.99   | Put        |           |           | 578.10570    | 583.911           | 14.25      | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 16/03/2015 | Foreign Exchange Option | 10.20  | Call       |           |           | 41.03870     | 37.354            | 14.86      | 0.00                | 0                | 201            |
| AU\$ / R                     | On | 16/03/2015 | Foreign Exchange Option | 10.20  | Put        |           |           | 761.93870    | 769.254           | 14.86      | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 16/03/2015 | Foreign Exchange Option | 9.40   | Call       |           |           | 249.36720    | 237.981           | 12.54      | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 16/03/2015 | Foreign Exchange Option | 9.40   | Put        |           |           | 170.26720    | 169.881           | 12.54      | 0.00                | 0                | 201            |
| AU\$ / R                     | On | 16/03/2015 | Foreign Exchange Option | 9.70   | Call       |           |           | 130.21010    | 122.070           | 13.36      | 0.00                | 0                | 201            |
| AU\$ / R                     | On | 16/03/2015 | Foreign Exchange Option | 9.70   | Put        |           |           | 351.11010    | 353.970           | 13.36      | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 16/03/2015 | Foreign Exchange Option | 10.00  | Call       |           |           | 65.65300     | 60.538            | 14.28      | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 16/03/2015 | Foreign Exchange Option | 10.00  | Put        |           |           | 586.55300    | 592.438           | 14.28      | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 16/03/2015 | Foreign Exchange Option | 10.01  | Call       |           |           | 64.13510     | 59.101            | 14.31      | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 16/03/2015 | Foreign Exchange Option | 10.01  | Put        |           |           | 595.03510    | 601.001           | 14.31      | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 12/06/2015 | Foreign Exchange Option | 10.25  | Put        |           |           | 797.21990    | 807.956           | 13.68      | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 12/06/2015 | Foreign Exchange Option | 10.26  | Call       |           |           | 108.92500    | 105.605           | 13.71      | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 12/06/2015 | Foreign Exchange Option | 10.26  | Put        |           |           | 805.72500    | 816.505           | 13.71      | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 12/06/2015 | Foreign Exchange Option | 10.24  | Call       |           |           | 111.93580    | 108.527           | 13.65      | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 12/06/2015 | Foreign Exchange Option | 10.24  | Put        |           |           | 788.73580    | 799.427           | 13.65      | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 12/06/2015 | Foreign Exchange Option | 10.25  | Call       |           |           | 110.41990    | 107.056           | 13.68      | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 14/09/2015 | Foreign Exchange Option | 10.35  | Call       |           |           | 194.94280    | 187.645           | 13.89      | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 14/09/2015 | Foreign Exchange Option | 10.35  | Put        |           |           | 885.24280    | 895.945           | 13.89      | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 14/09/2015 | Foreign Exchange Option | 10.36  | Call       |           |           | 193.13790    | 185.901           | 13.92      | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 14/09/2015 | Foreign Exchange Option | 10.36  | Put        |           |           | 893.43790    | 904.201           | 13.92      | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 14/09/2015 | Foreign Exchange Option | 10.34  | Call       |           |           | 196.77110    | 189.409           | 13.87      | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 14/09/2015 | Foreign Exchange Option | 10.34  | Put        |           |           | 877.07110    | 887.709           | 13.87      | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 11/12/2015 | Foreign Exchange Option | 7.25   | Call       |           |           | 2,517.68270  | 2,498.309         | 15.90      | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 11/12/2015 | Foreign Exchange Option | 7.25   | Put        |           |           | 13.58270     | 13.109            | 15.90      | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 11/12/2015 | Foreign Exchange Option | 7.30   | Call       |           |           | 2,468.03000  | 2,448.676         | 15.65      | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 11/12/2015 | Foreign Exchange Option | 7.30   | Put        |           |           | 13.93000     | 13.476            | 15.65      | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 11/12/2015 | Foreign Exchange Option | 7.35   | Call       |           |           | 2,418.38550  | 2,399.054         | 15.40      | 0.00                | 0                | 0              |
| AU\$ / R                     | On | 11/12/2015 | Foreign Exchange Option | 7.35   | Put        |           |           | 14.28550     | 13.854            | 15.40      | 0.00                | 0                | 0              |
| <b>Total AU\$ / R Option</b> |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>603</b>     |
| <b>Total AU\$ / R</b>        |    |            |                         |        |            |           |           |              |                   |            | <b>2,367,025.00</b> | <b>250</b>       | <b>31,401</b>  |
| CAD/ R                       | On | 16/03/2015 | Foreign Exchange Future |        |            | 9.90700   |           | 9.98200      |                   |            | 0.00                | 0                | 75             |
| CAD/ R                       | On | 12/06/2015 | Foreign Exchange Future |        |            | 10.03190  |           | 10.11070     |                   |            | 0.00                | 0                | 0              |
| <b>Total CAD/ R Future</b>   |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>         | <b>0</b>         | <b>75</b>      |

| Contract Details                  |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|-----------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| CAD/ R                            | On | 16/03/2015 | Foreign Exchange Option | 10.09  | Call       |           |           | 156.77870    | 124.862           | 11.90      | 0.00          | 0                | 0             |
| CAD/ R                            | On | 16/03/2015 | Foreign Exchange Option | 10.09  | Put        |           |           | 264.77870    | 307.862           | 11.90      | 0.00          | 0                | 0             |
| CAD/ R                            | On | 16/03/2015 | Foreign Exchange Option | 10.10  | Call       |           |           | 153.37330    | 121.999           | 11.94      | 0.00          | 0                | 0             |
| CAD/ R                            | On | 16/03/2015 | Foreign Exchange Option | 10.10  | Put        |           |           | 271.37330    | 314.999           | 11.94      | 0.00          | 0                | 0             |
| CAD/ R                            | On | 16/03/2015 | Foreign Exchange Option | 10.11  | Call       |           |           | 150.03710    | 119.198           | 11.98      | 0.00          | 0                | 0             |
| CAD/ R                            | On | 16/03/2015 | Foreign Exchange Option | 10.11  | Put        |           |           | 278.03710    | 322.198           | 11.98      | 0.00          | 0                | 0             |
| CAD/ R                            | On | 12/06/2015 | Foreign Exchange Option | 10.01  | Put        |           |           | 252.48240    | 286.565           | 11.42      | 0.00          | 0                | 0             |
| CAD/ R                            | On | 12/06/2015 | Foreign Exchange Option | 9.99   | Call       |           |           | 363.38410    | 317.702           | 11.39      | 0.00          | 0                | 0             |
| CAD/ R                            | On | 12/06/2015 | Foreign Exchange Option | 9.99   | Put        |           |           | 242.68410    | 275.802           | 11.39      | 0.00          | 0                | 0             |
| CAD/ R                            | On | 12/06/2015 | Foreign Exchange Option | 10.00  | Call       |           |           | 358.25590    | 313.057           | 11.40      | 0.00          | 0                | 0             |
| CAD/ R                            | On | 12/06/2015 | Foreign Exchange Option | 10.00  | Put        |           |           | 247.55590    | 281.157           | 11.40      | 0.00          | 0                | 0             |
| CAD/ R                            | On | 12/06/2015 | Foreign Exchange Option | 10.01  | Call       |           |           | 353.18240    | 308.465           | 11.42      | 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>75</b>     |
| CF CANDCO                         | On | 16/03/2015 | Foreign Exchange Future |        |            | 239.61350 |           | 307.96870    |                   |            | 0.00          | 0                | 10,000        |
| <b>Total CF CANDO CAFZ Future</b> |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>10,000</b> |
| <b>Total CF CANDO CAFZ</b>        |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>10,000</b> |
| CHF / R                           | On | 16/03/2015 | Foreign Exchange Future |        |            | 11.52760  |           | 11.66460     |                   |            | 0.00          | 0                | 2,308         |
| CHF / R                           | On | 12/06/2015 | Foreign Exchange Future |        |            | 11.72630  |           | 11.86760     |                   |            | 0.00          | 0                | 6,452         |
| <b>Total CHF / R Future</b>       |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>8,760</b>  |
| CHF / R                           | On | 16/03/2015 | Foreign Exchange Option | 12.99  | Call       |           |           | 34.29570     | 23.961            | 17.88      | 0.00          | 0                | 0             |
| CHF / R                           | On | 16/03/2015 | Foreign Exchange Option | 12.99  | Put        |           |           | 1,359.69570  | 1,486.361         | 17.88      | 0.00          | 0                | 0             |
| CHF / R                           | On | 16/03/2015 | Foreign Exchange Option | 13.00  | Call       |           |           | 33.81190     | 23.636            | 17.92      | 0.00          | 0                | 0             |
| CHF / R                           | On | 16/03/2015 | Foreign Exchange Option | 13.00  | Put        |           |           | 1,369.21190  | 1,496.036         | 17.92      | 0.00          | 0                | 0             |
| CHF / R                           | On | 16/03/2015 | Foreign Exchange Option | 13.01  | Call       |           |           | 33.33600     | 23.317            | 17.95      | 0.00          | 0                | 0             |
| CHF / R                           | On | 16/03/2015 | Foreign Exchange Option | 13.01  | Put        |           |           | 1,378.73600  | 1,505.717         | 17.95      | 0.00          | 0                | 0             |
| CHF / R                           | On | 12/06/2015 | Foreign Exchange Option | 11.84  | Call       |           |           | 445.31460    | 379.514           | 14.17      | 0.00          | 0                | 0             |
| CHF / R                           | On | 12/06/2015 | Foreign Exchange Option | 11.84  | Put        |           |           | 417.71460    | 493.214           | 14.17      | 0.00          | 0                | 0             |
| CHF / R                           | On | 12/06/2015 | Foreign Exchange Option | 11.85  | Call       |           |           | 441.06530    | 376.098           | 14.20      | 0.00          | 0                | 0             |
| CHF / R                           | On | 12/06/2015 | Foreign Exchange Option | 11.85  | Put        |           |           | 423.46530    | 499.798           | 14.20      | 0.00          | 0                | 0             |
| CHF / R                           | On | 12/06/2015 | Foreign Exchange Option | 11.86  | Call       |           |           | 437.14400    | 372.716           | 14.24      | 0.00          | 0                | 0             |
| CHF / R                           | On | 12/06/2015 | Foreign Exchange Option | 11.86  | Put        |           |           | 429.54400    | 506.416           | 14.24      | 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>8,760</b>  |
| CNH / R                           | On | 16/03/2015 | Foreign Exchange Future |        |            | 1.87140   |           | 1.89000      |                   |            | 0.00          | 0                | 0             |
| CNH / R                           | On | 12/06/2015 | Foreign Exchange Future |        |            | 1.88380   |           | 1.90320      |                   |            | 0.00          | 0                | 0             |
| <b>Total CNH / R Future</b>       |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |



| Contract Details                  |    |            |                         | Strike | Call / Put | MTM Yield    | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value    | Contracts Traded | Open Interest |
|-----------------------------------|----|------------|-------------------------|--------|------------|--------------|-----------|--------------|-------------------|------------|------------------|------------------|---------------|
| CNH / R                           | On | 16/03/2015 | Foreign Exchange Option | 1.79   | Call       |              |           | 1,082.47810  | 919.877           | 12.24      | 0.00             | 0                | 0             |
| CNH / R                           | On | 16/03/2015 | Foreign Exchange Option | 1.79   | Put        |              |           | 82.47810     | 105.877           | 12.24      | 0.00             | 0                | 0             |
| CNH / R                           | On | 16/03/2015 | Foreign Exchange Option | 1.80   | Call       |              |           | 998.37020    | 841.955           | 12.24      | 0.00             | 0                | 0             |
| CNH / R                           | On | 16/03/2015 | Foreign Exchange Option | 1.80   | Put        |              |           | 98.37020     | 127.955           | 12.24      | 0.00             | 0                | 0             |
| CNH / R                           | On | 16/03/2015 | Foreign Exchange Option | 1.81   | Call       |              |           | 919.81840    | 767.300           | 12.24      | 0.00             | 0                | 0             |
| CNH / R                           | On | 16/03/2015 | Foreign Exchange Option | 1.81   | Put        |              |           | 119.81840    | 153.300           | 12.24      | 0.00             | 0                | 0             |
| CNH / R                           | On | 12/06/2015 | Foreign Exchange Option | 1.84   | Call       |              |           | 996.10770    | 861.317           | 12.77      | 0.00             | 0                | 0             |
| CNH / R                           | On | 12/06/2015 | Foreign Exchange Option | 1.84   | Put        |              |           | 364.10770    | 423.317           | 12.77      | 0.00             | 0                | 0             |
| CNH / R                           | On | 12/06/2015 | Foreign Exchange Option | 1.85   | Call       |              |           | 935.84470    | 806.605           | 12.84      | 0.00             | 0                | 0             |
| CNH / R                           | On | 12/06/2015 | Foreign Exchange Option | 1.85   | Put        |              |           | 403.84470    | 468.605           | 12.84      | 0.00             | 0                | 0             |
| CNH / R                           | On | 12/06/2015 | Foreign Exchange Option | 1.86   | Call       |              |           | 878.14310    | 754.554           | 12.92      | 0.00             | 0                | 0             |
| CNH / R                           | On | 12/06/2015 | Foreign Exchange Option | 1.86   | Put        |              |           | 446.14310    | 516.554           | 12.92      | 0.00             | 0                | 0             |
| <b>Total CNH / R Option</b>       |    |            |                         |        |            |              |           |              |                   |            | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| <b>Total CNH / R</b>              |    |            |                         |        |            |              |           |              |                   |            | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| KES / R                           | On | 16/03/2015 | Foreign Exchange Future |        |            | 0.12610      |           | 0.12860      |                   |            | 0.00             | 0                | 8             |
| <b>Total KES / R Future</b>       |    |            |                         |        |            |              |           |              |                   |            | <b>0.00</b>      | <b>0</b>         | <b>8</b>      |
| <b>Total KES / R</b>              |    |            |                         |        |            |              |           |              |                   |            | <b>0.00</b>      | <b>0</b>         | <b>8</b>      |
| NGN / R                           | On | 16/03/2015 | Foreign Exchange Future |        |            | 0.05870      |           | 0.05840      |                   |            | 0.00             | 0                | 332           |
| NGN / R                           | On | 11/12/2015 | Foreign Exchange Future |        |            | 0.05460      |           | 0.05470      |                   |            | 0.00             | 0                | 56,554        |
| <b>Total NGN / R Future</b>       |    |            |                         |        |            |              |           |              |                   |            | <b>0.00</b>      | <b>0</b>         | <b>56,886</b> |
| <b>Total NGN / R</b>              |    |            |                         |        |            |              |           |              |                   |            | <b>0.00</b>      | <b>0</b>         | <b>56,886</b> |
| QUANTO €                          | On | 16/03/2015 | Foreign Exchange Future |        |            | 1.18040      |           | 1.18270      |                   |            | 15,345.20        | 13               | 116           |
| QUANTO €                          | On | 12/06/2015 | Foreign Exchange Future |        |            | 1.18140      |           | 1.18390      |                   |            | 0.00             | 0                | 300           |
| QUANTO €                          | On | 14/09/2015 | Foreign Exchange Future |        |            | 1.18320      |           | 1.19000      |                   |            | 0.00             | 0                | 0             |
| QUANTO €                          | On | 11/12/2015 | Foreign Exchange Future |        |            | 1.18550      |           | 1.19000      |                   |            | 0.00             | 0                | 0             |
| <b>Total QUANTO € / \$ Future</b> |    |            |                         |        |            |              |           |              |                   |            | <b>15,345.20</b> | <b>13</b>        | <b>416</b>    |
| <b>Total QUANTO € / \$</b>        |    |            |                         |        |            |              |           |              |                   |            | <b>15,345.20</b> | <b>13</b>        | <b>416</b>    |
| RAIN                              | On | 16/03/2015 | Foreign Exchange Future |        |            | 21,161.06000 |           | 21,390.07000 |                   |            | 0.00             | 0                | 0             |
| <b>Total RAIN Future</b>          |    |            |                         |        |            |              |           |              |                   |            | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| <b>Total RAIN</b>                 |    |            |                         |        |            |              |           |              |                   |            | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| TRY / R                           | On | 16/03/2015 | Foreign Exchange Future |        |            | 5.01710      |           | 5.01530      |                   |            | 0.00             | 0                | 0             |
| TRY / R                           | On | 12/06/2015 | Foreign Exchange Future |        |            | 5.00630      |           | 5.00480      |                   |            | 0.00             | 0                | 0             |
| <b>Total TRY / R Future</b>       |    |            |                         |        |            |              |           |              |                   |            | <b>0.00</b>      | <b>0</b>         | <b>0</b>      |
| TRY / R                           | On | 16/03/2015 | Foreign Exchange Option | 4.99   | Call       |              |           | 106.95950    | 105.041           | 10.62      | 0.00             | 0                | 0             |

| Contract Details            |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value         | Contracts Traded | Open Interest    |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|-----------------------|------------------|------------------|
| TRY / R                     | On | 16/03/2015 | Foreign Exchange Option | 4.99   | Put        |           |           | 81.65950     | 77.941            | 10.62      | 0.00                  | 0                | 0                |
| TRY / R                     | On | 16/03/2015 | Foreign Exchange Option | 5.00   | Call       |           |           | 101.38570    | 99.432            | 10.59      | 0.00                  | 0                | 0                |
| TRY / R                     | On | 16/03/2015 | Foreign Exchange Option | 5.00   | Put        |           |           | 86.08570     | 82.332            | 10.59      | 0.00                  | 0                | 0                |
| TRY / R                     | On | 16/03/2015 | Foreign Exchange Option | 5.01   | Call       |           |           | 96.69080     | 94.683            | 10.63      | 0.00                  | 0                | 0                |
| TRY / R                     | On | 16/03/2015 | Foreign Exchange Option | 5.01   | Put        |           |           | 91.39080     | 87.583            | 10.63      | 0.00                  | 0                | 0                |
| TRY / R                     | On | 12/06/2015 | Foreign Exchange Option | 4.99   | Call       |           |           | 134.26450    | 131.395           | 9.47       | 0.00                  | 0                | 0                |
| TRY / R                     | On | 12/06/2015 | Foreign Exchange Option | 4.99   | Put        |           |           | 119.46450    | 115.095           | 9.47       | 0.00                  | 0                | 0                |
| TRY / R                     | On | 12/06/2015 | Foreign Exchange Option | 5.00   | Call       |           |           | 128.83310    | 125.929           | 9.44       | 0.00                  | 0                | 0                |
| TRY / R                     | On | 12/06/2015 | Foreign Exchange Option | 5.00   | Put        |           |           | 124.03310    | 119.629           | 9.44       | 0.00                  | 0                | 0                |
| TRY / R                     | On | 12/06/2015 | Foreign Exchange Option | 5.01   | Call       |           |           | 124.56490    | 121.625           | 9.48       | 0.00                  | 0                | 0                |
| TRY / R                     | On | 12/06/2015 | Foreign Exchange Option | 5.01   | Put        |           |           | 129.76490    | 125.325           | 9.48       | 0.00                  | 0                | 0                |
| <b>Total TRY / R Option</b> |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>         |
| <b>Total TRY / R</b>        |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>0</b>         |
| ZMW / R                     | On | 16/03/2015 | Foreign Exchange Future |        |            | 1.73410   |           | 1.74170      |                   |            | 0.00                  | 0                | 12               |
| ZMW / R                     | On | 12/06/2015 | Foreign Exchange Future |        |            | 1.69740   |           | 1.70140      |                   |            | 0.00                  | 0                | 0                |
| <b>Total ZMW / R Future</b> |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>12</b>        |
| <b>Total ZMW / R</b>        |    |            |                         |        |            |           |           |              |                   |            | <b>0.00</b>           | <b>0</b>         | <b>12</b>        |
| <b>Total Futures</b>        |    |            |                         |        |            |           |           |              |                   |            | <b>608 503 962.20</b> | <b>51,364</b>    | <b>1,612,498</b> |
| <b>Total Options</b>        |    |            |                         |        |            |           |           |              |                   |            | <b>2 331 156.25</b>   | <b>15,500</b>    | <b>1,786,442</b> |
| <b>Grand Total:</b>         |    |            |                         |        |            |           |           |              |                   |            | <b>610,835,118.45</b> | <b>66,864</b>    | <b>3,398,940</b> |