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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/02/2015

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------|-------------------|------------|----------------|------------------|---------------|
| \$ / R On 12/02/2015 Foreign Exchange Future | | | 11.45780 | | 11.32070 | | | 0.00 | 0 | 0 |
| \$ / R On 16/02/2015 Foreign Exchange Future | | | 11.46390 | | 11.32780 | | | 0.00 | 0 | 1,405 |
| \$ / R On 17/02/2015 Foreign Exchange Future | | | 11.46540 | | 11.32950 | | | 0.00 | 0 | 681 |
| \$ / R On 25/02/2015 Foreign Exchange Future | | | 11.48080 | | 11.34440 | | | 0.00 | 0 | 2,671 |
| \$ / R On 26/02/2015 Foreign Exchange Future | | | 11.48280 | | 11.34630 | | | 0.00 | 0 | 2,248 |
| \$ / R On 27/02/2015 Foreign Exchange Future | | | 11.48480 | | 11.34810 | | | 0.00 | 0 | 1,140 |
| \$ / R On 12/03/2015 Foreign Exchange Future | | | 11.51040 | | 11.37230 | | | 0.00 | 0 | 340 |
| \$ / R On 16/03/2015 Foreign Exchange Future | | | 11.51800 | | 11.37970 | | | 688,684,256.00 | 59,792 | 1,179,021 |
| \$ / R On 27/03/2015 Foreign Exchange Future | | | 11.53880 | | 11.40020 | | | 0.00 | 0 | 2,853 |
| \$ / R On 01/04/2015 Foreign Exchange Future | | | 11.54830 | | 11.40950 | | | 0.00 | 0 | 0 |
| \$ / R On 28/04/2015 Foreign Exchange Future | | | 11.59860 | | 11.45960 | | | 0.00 | 0 | 2,700 |
| \$ / R On 27/05/2015 Foreign Exchange Future | | | 11.65330 | | 11.51400 | | | 0.00 | 0 | 1,625 |
| \$ / R On 09/06/2015 Foreign Exchange Future | | | 11.67820 | | 11.53860 | | | 0.00 | 0 | 288 |
| \$ / R On 12/06/2015 Foreign Exchange Future | | | 11.68390 | | 11.54420 | | | 186,299,785.50 | 15,945 | 94,857 |
| \$ / R On 26/06/2015 Foreign Exchange Future | | | 11.71070 | | 11.57070 | | | 29,276,750.00 | 2,500 | 4,136 |
| \$ / R On 29/07/2015 Foreign Exchange Future | | | 11.77390 | | 11.63320 | | | 0.00 | 0 | 250 |
| \$ / R On 27/08/2015 Foreign Exchange Future | | | 11.82940 | | 11.68820 | | | 0.00 | 0 | 250 |
| \$ / R On 10/09/2015 Foreign Exchange Future | | | 11.85620 | | 11.71480 | | | 0.00 | 0 | 285 |
| \$ / R On 14/09/2015 Foreign Exchange Future | | | 11.86380 | | 11.72240 | | | 56,531,007.00 | 4,765 | 24,081 |
| \$ / R On 28/09/2015 Foreign Exchange Future | | | 11.89060 | | 11.74900 | | | 0.00 | 0 | 250 |
| \$ / R On 28/10/2015 Foreign Exchange Future | | | 11.94800 | | 11.80600 | | | 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 | 25/11/2015 | Foreign Exchange Future | | | 12.00110 | | 11.85830 | | | 0.00 | 0 | 250 |
| \$ / R | On | 08/12/2015 | Foreign Exchange Future | | | 12.02560 | | 11.88220 | | | 0.00 | 0 | 276 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Future | | | 12.03120 | | 11.88770 | | | 0.00 | 0 | 38,642 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Future | | | 12.05010 | | 11.90620 | | | 0.00 | 0 | 250 |
| \$ / R | On | 11/03/2016 | Foreign Exchange Future | | | 12.20480 | | 12.05830 | | | 0.00 | 0 | 272 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Future | | | 12.21070 | | 12.06420 | | | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Future | | | 12.38070 | | 12.23260 | | | 0.00 | 0 | 264 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Future | | | 12.38850 | | 12.24030 | | | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Future | | | 12.57230 | | 12.42230 | | | 0.00 | 0 | 259 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Future | | | 12.58010 | | 12.43000 | | | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Future | | | 12.74810 | | 12.59650 | | | 0.00 | 0 | 251 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Future | | | 12.75790 | | 12.60620 | | | 0.00 | 0 | 0 |
| Total \$ / R Future | | | | | | | | | | | 960,791,798.50 | 83,002 | 1,359,795 |
| \$ / R | On | 12/02/2015 | Foreign Exchange Option | 11.61 | Call | | | 15.98630 | 25.834 | 13.55 | 0.00 | 0 | 5,000 |
| \$ / R | On | 12/02/2015 | Foreign Exchange Option | 11.61 | Put | | | 305.28630 | 178.034 | 13.55 | 0.00 | 0 | 0 |
| \$ / R | On | 16/02/2015 | Foreign Exchange Option | 11.58 | Call | | | 29.67150 | 49.355 | 12.68 | 0.00 | 0 | 0 |
| \$ / R | On | 16/02/2015 | Foreign Exchange Option | 11.58 | Put | | | 281.87150 | 165.455 | 12.68 | 0.00 | 0 | 0 |
| \$ / R | On | 17/02/2015 | Foreign Exchange Option | 11.57 | Call | | | 34.24160 | 57.923 | 12.76 | 0.00 | 0 | 0 |
| \$ / R | On | 17/02/2015 | Foreign Exchange Option | 11.57 | Put | | | 274.74160 | 162.523 | 12.76 | 0.00 | 0 | 0 |
| \$ / R | On | 25/02/2015 | Foreign Exchange Option | 11.60 | Call | | | 57.25190 | 84.605 | 12.95 | 0.00 | 0 | 250 |
| \$ / R | On | 25/02/2015 | Foreign Exchange Option | 11.60 | Put | | | 312.85190 | 203.805 | 12.95 | 0.00 | 0 | 0 |
| \$ / R | On | 25/02/2015 | Foreign Exchange Option | 14.50 | Call | | | 0.74330 | 0.270 | 33.12 | 0.00 | 0 | 300 |
| \$ / R | On | 25/02/2015 | Foreign Exchange Option | 14.50 | Put | | | 3,156.34330 | 3,019.470 | 33.12 | 0.00 | 0 | 0 |
| \$ / R | On | 25/02/2015 | Foreign Exchange Option | 10.80 | Call | | | 550.07460 | 684.216 | 13.76 | 0.00 | 0 | 0 |
| \$ / R | On | 25/02/2015 | Foreign Exchange Option | 10.80 | Put | | | 5.67460 | 3.416 | 13.76 | 0.00 | 0 | 300 |
| \$ / R | On | 25/02/2015 | Foreign Exchange Option | 11.15 | Call | | | 250.47220 | 355.375 | 12.33 | 0.00 | 0 | 0 |
| \$ / R | On | 25/02/2015 | Foreign Exchange Option | 11.15 | Put | | | 56.07220 | 24.575 | 12.33 | 0.00 | 0 | 250 |
| \$ / R | On | 26/02/2015 | Foreign Exchange Option | 8.30 | Call | | | 3,046.31080 | 3,182.811 | 35.98 | 0.00 | 0 | 0 |
| \$ / R | On | 26/02/2015 | Foreign Exchange Option | 8.30 | Put | | | 0.01080 | 0.011 | 35.98 | 0.00 | 0 | 0 |
| \$ / R | On | 26/02/2015 | Foreign Exchange Option | 11.15 | Call | | | 254.01570 | 358.425 | 12.23 | 0.00 | 0 | 0 |
| \$ / R | On | 26/02/2015 | Foreign Exchange Option | 11.15 | Put | | | 57.71570 | 25.625 | 12.23 | 0.00 | 0 | 0 |
| \$ / R | On | 27/02/2015 | Foreign Exchange Option | 11.22 | Call | | | 210.85640 | 304.712 | 12.17 | 0.00 | 0 | 0 |
| \$ / R | On | 27/02/2015 | Foreign Exchange Option | 11.22 | Put | | | 82.75640 | 39.912 | 12.17 | 0.00 | 0 | 0 |
| \$ / R | On | 12/03/2015 | Foreign Exchange Option | 11.78 | Call | | | 67.37430 | 89.399 | 13.78 | 0.00 | 0 | 0 |
| \$ / R | On | 12/03/2015 | Foreign Exchange Option | 11.78 | Put | | | 475.07430 | 358.999 | 13.78 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.50 | Call | | | 885.56220 | 1,021.736 | 14.02 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.50 | Put | | | 5.86220 | 3.736 | 14.02 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.75 | Call | | | 642.62000 | 775.790 | 12.44 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.75 | Put | | | 12.92000 | 7.790 | 12.44 | 0.00 | 0 | 5,000 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.10 | Call | | | 1,281.40830 | 1,418.910 | 15.89 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 9.00 | Put | | | 0.04040 | 0.017 | 20.60 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 13.05 | Put | | | 1,674.21940 | 1,537.260 | 18.73 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 14.20 | Call | | | 0.77710 | 0.632 | 22.86 | 0.00 | 0 | 46,165 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 14.20 | Put | | | 2,821.07710 | 2,682.632 | 22.86 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 8.00 | Call | | | 3,379.70660 | 3,518.003 | 27.28 | 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 | 8.00 | Put | | | 0.00660 | 0.003 | 27.28 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 9.00 | Call | | | 2,379.74040 | 2,518.017 | 20.60 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 12.61 | Put | | | 1,244.37240 | 1,109.739 | 17.97 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 12.82 | Call | | | 7.73150 | 10.243 | 18.42 | 0.00 | 0 | 10,000 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 12.82 | Put | | | 1,448.03150 | 1,312.243 | 18.42 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 9.50 | Call | | | 1,879.89980 | 2,018.078 | 18.09 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 9.50 | Put | | | 0.19980 | 0.078 | 18.09 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 13.05 | Call | | | 3.91940 | 5.260 | 18.73 | 0.00 | 0 | 24,155 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 12.05 | Put | | | 713.61130 | 586.096 | 15.02 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 12.50 | Call | | | 19.07750 | 21.680 | 17.39 | 0.00 | 0 | 10,000 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 12.50 | Put | | | 1,139.37750 | 1,003.680 | 17.39 | 0.00 | 0 | 300 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 19.00 | Call | | | 0.00000 | 0.000 | 28.67 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 19.00 | Put | | | 7,620.30000 | 7,482.000 | 28.67 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 12.61 | Call | | | 14.07240 | 17.739 | 17.97 | 0.00 | 0 | 23,800 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.91 | Put | | | 587.88310 | 466.044 | 14.31 | 0.00 | 0 | 7,500 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.99 | Call | | | 48.85660 | 61.820 | 14.72 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.99 | Put | | | 659.15660 | 533.820 | 14.72 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 13.00 | Call | | | 4.55170 | 6.090 | 18.66 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 13.00 | Put | | | 1,624.85170 | 1,488.090 | 18.66 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 12.05 | Call | | | 43.31130 | 54.096 | 15.02 | 0.00 | 0 | 1,000 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.80 | Put | | | 493.27250 | 377.240 | 13.75 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.85 | Call | | | 65.46330 | 84.907 | 14.00 | 0.00 | 0 | 500 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.85 | Put | | | 535.76330 | 416.907 | 14.00 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 12.58 | Call | | | 15.30050 | 18.720 | 17.81 | 0.00 | 0 | 50,000 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 12.58 | Put | | | 1,215.60050 | 1,080.720 | 17.81 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.91 | Call | | | 57.58310 | 74.044 | 14.31 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.72 | Put | | | 427.30350 | 316.562 | 13.34 | 0.00 | 0 | 7,500 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.75 | Call | | | 81.42870 | 106.885 | 13.49 | 0.00 | 0 | 20,000 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.75 | Put | | | 451.72870 | 338.885 | 13.49 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 12.00 | Call | | | 47.87710 | 60.452 | 14.77 | 0.00 | 0 | 5,000 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 12.00 | Put | | | 668.17710 | 542.452 | 14.77 | 0.00 | 0 | 800 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.80 | Call | | | 72.97250 | 95.240 | 13.75 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.55 | Put | | | 297.48140 | 201.632 | 12.47 | 0.00 | 0 | 120 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.60 | Call | | | 113.68270 | 151.201 | 12.73 | 0.00 | 0 | 250 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.60 | Put | | | 333.98270 | 233.201 | 12.73 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.90 | Call | | | 58.79620 | 75.746 | 14.26 | 0.00 | 0 | 100 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.90 | Put | | | 579.09620 | 457.746 | 14.26 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.72 | Call | | | 87.00350 | 114.562 | 13.34 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.47 | Put | | | 242.51440 | 156.952 | 12.16 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.50 | Call | | | 142.30070 | 190.159 | 12.22 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.50 | Put | | | 262.60070 | 172.159 | 12.22 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.76 | Call | | | 79.65580 | 104.445 | 13.54 | 0.00 | 0 | 10,000 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.76 | Put | | | 459.95580 | 346.445 | 13.54 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.55 | Call | | | 127.18140 | 169.632 | 12.47 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.42 | Put | | | 210.55480 | 133.408 | 12.07 | 0.00 | 0 | 500 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.45 | Call | | | 159.19650 | 215.263 | 12.12 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.45 | Put | | | 229.49650 | 147.263 | 12.12 | 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 | 11.61 | Call | | | 111.16340 | 147.752 | 12.78 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.61 | Put | | | 341.46340 | 239.752 | 12.78 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.47 | Call | | | 152.21440 | 204.952 | 12.16 | 0.00 | 0 | 10,000 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.30 | Put | | | 144.95150 | 86.152 | 11.84 | 0.00 | 0 | 9,950 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.35 | Call | | | 198.95510 | 272.261 | 11.93 | 0.00 | 0 | 500 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.35 | Put | | | 169.25510 | 104.261 | 11.93 | 0.00 | 0 | 100 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.54 | Call | | | 130.06980 | 173.564 | 12.42 | 0.00 | 0 | 9,300 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.54 | Put | | | 290.36980 | 195.564 | 12.42 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.42 | Call | | | 170.25480 | 231.408 | 12.07 | 0.00 | 0 | 10,000 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.02 | Put | | | 49.23100 | 22.500 | 11.30 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.22 | Call | | | 270.38650 | 359.733 | 11.69 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.22 | Put | | | 110.68650 | 61.733 | 11.69 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.46 | Call | | | 155.66810 | 210.062 | 12.14 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.46 | Put | | | 235.96810 | 152.062 | 12.14 | 0.00 | 0 | 9,500 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.30 | Call | | | 224.65150 | 304.152 | 11.84 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.99 | Put | | | 42.76850 | 18.862 | 11.25 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.00 | Call | | | 424.54980 | 538.021 | 11.27 | 0.00 | 0 | 20,000 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.00 | Put | | | 44.84980 | 20.020 | 11.27 | 0.00 | 0 | 76,300 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.40 | Call | | | 178.03080 | 242.625 | 12.03 | 0.00 | 0 | 150 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.40 | Put | | | 198.33080 | 124.625 | 12.03 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.02 | Call | | | 408.93100 | 520.500 | 11.30 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.79 | Put | | | 14.74480 | 8.818 | 12.19 | 0.00 | 0 | 1,112 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.80 | Call | | | 594.96350 | 727.098 | 12.12 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.80 | Put | | | 15.26350 | 9.098 | 12.12 | 0.00 | 0 | 9,300 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.25 | Call | | | 252.56820 | 338.248 | 11.74 | 0.00 | 0 | 10,000 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.25 | Put | | | 122.86820 | 70.248 | 11.74 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.99 | Call | | | 432.46850 | 546.862 | 11.25 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.51 | Put | | | 6.04330 | 3.842 | 13.96 | 0.00 | 0 | 23,800 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.70 | Call | | | 690.67740 | 824.689 | 12.76 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.70 | Put | | | 10.97740 | 6.689 | 12.76 | 0.00 | 0 | 50,000 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.01 | Call | | | 416.70360 | 529.232 | 11.29 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.01 | Put | | | 47.00360 | 21.232 | 11.29 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.79 | Call | | | 604.44480 | 736.818 | 12.19 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.10 | Put | | | 1.70830 | 0.910 | 15.89 | 0.00 | 0 | 69,965 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.32 | Call | | | 1,063.14230 | 1,200.200 | 15.08 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.32 | Put | | | 3.44230 | 2.200 | 15.08 | 0.00 | 0 | 24,155 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.90 | Call | | | 506.79160 | 630.521 | 11.49 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.90 | Put | | | 27.09160 | 12.521 | 11.49 | 0.00 | 0 | 46,165 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.51 | Call | | | 875.74330 | 1,011.842 | 13.96 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 14.85 | Call | | | 0.44130 | 0.876 | 24.54 | 0.00 | 0 | 300 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 14.85 | Put | | | 3,450.24130 | 3,312.076 | 24.54 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 11.15 | Call | | | 351.02700 | 446.578 | 11.64 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 11.15 | Put | | | 100.82700 | 57.779 | 11.64 | 0.00 | 0 | 250 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 11.61 | Call | | | 142.93180 | 182.477 | 12.78 | 0.00 | 0 | 2,083 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 11.04 | Put | | | 66.76450 | 35.188 | 11.41 | 0.00 | 0 | 2,083 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 11.61 | Put | | | 352.73180 | 253.677 | 12.78 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 11.81 | Call | | | 98.07470 | 123.357 | 13.74 | 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 | 27/03/2015 | Foreign Exchange Option | 11.81 | Put | | | 507.87470 | 394.557 | 13.74 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 10.80 | Call | | | 624.19400 | 752.936 | 11.98 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 10.80 | Put | | | 23.99400 | 14.136 | 11.98 | 0.00 | 0 | 300 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 11.04 | Call | | | 426.96450 | 533.988 | 11.41 | 0.00 | 0 | 0 |
| \$ / R | On | 01/04/2015 | Foreign Exchange Option | 11.20 | Call | | | 333.63910 | 423.342 | 11.66 | 0.00 | 0 | 0 |
| \$ / R | On | 01/04/2015 | Foreign Exchange Option | 11.20 | Put | | | 124.13910 | 75.042 | 11.66 | 0.00 | 0 | 22,187 |
| \$ / R | On | 01/04/2015 | Foreign Exchange Option | 12.24 | Call | | | 53.98210 | 63.701 | 15.67 | 0.00 | 0 | 22,187 |
| \$ / R | On | 01/04/2015 | Foreign Exchange Option | 12.24 | Put | | | 884.48210 | 755.401 | 15.67 | 0.00 | 0 | 0 |
| \$ / R | On | 28/04/2015 | Foreign Exchange Option | 12.00 | Call | | | 134.24920 | 155.431 | 14.28 | 0.00 | 0 | 250 |
| \$ / R | On | 28/04/2015 | Foreign Exchange Option | 12.00 | Put | | | 674.64920 | 556.831 | 14.28 | 0.00 | 0 | 0 |
| \$ / R | On | 28/04/2015 | Foreign Exchange Option | 15.15 | Call | | | 7.43860 | 6.267 | 25.00 | 0.00 | 0 | 300 |
| \$ / R | On | 28/04/2015 | Foreign Exchange Option | 15.15 | Put | | | 3,697.83860 | 3,557.667 | 25.00 | 0.00 | 0 | 0 |
| \$ / R | On | 28/04/2015 | Foreign Exchange Option | 10.80 | Call | | | 700.50390 | 823.500 | 11.30 | 0.00 | 0 | 0 |
| \$ / R | On | 28/04/2015 | Foreign Exchange Option | 10.80 | Put | | | 40.90390 | 24.900 | 11.30 | 0.00 | 0 | 300 |
| \$ / R | On | 28/04/2015 | Foreign Exchange Option | 11.15 | Call | | | 438.71190 | 529.650 | 11.33 | 0.00 | 0 | 0 |
| \$ / R | On | 28/04/2015 | Foreign Exchange Option | 11.15 | Put | | | 129.11190 | 81.050 | 11.33 | 0.00 | 0 | 250 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 12.21 | Call | | | 159.28490 | 177.758 | 15.14 | 0.00 | 0 | 250 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 12.21 | Put | | | 855.28490 | 734.458 | 15.14 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 15.48 | Call | | | 21.31920 | 23.929 | 27.59 | 0.00 | 0 | 300 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 15.48 | Put | | | 3,987.31920 | 3,850.629 | 27.59 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 10.94 | Call | | | 655.58870 | 766.449 | 11.08 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 10.80 | Put | | | 55.74930 | 34.876 | 11.11 | 0.00 | 0 | 300 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 10.94 | Put | | | 81.58870 | 53.149 | 11.08 | 0.00 | 0 | 3,655 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 11.15 | Call | | | 514.29980 | 603.002 | 11.34 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 11.15 | Put | | | 150.29980 | 99.701 | 11.34 | 0.00 | 0 | 250 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 11.90 | Call | | | 216.85530 | 246.197 | 13.81 | 0.00 | 0 | 3,655 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 11.90 | Put | | | 602.85530 | 492.897 | 13.81 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 10.80 | Call | | | 769.74930 | 888.176 | 11.11 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2015 | Foreign Exchange Option | 11.96 | Call | | | 231.86420 | 260.258 | 14.06 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2015 | Foreign Exchange Option | 11.96 | Put | | | 653.26420 | 542.058 | 14.06 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.98 | Call | | | 665.76920 | 773.234 | 11.22 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.98 | Put | | | 101.56920 | 69.334 | 11.22 | 0.00 | 0 | 22,320 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.00 | Call | | | 651.93550 | 756.810 | 11.22 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.00 | Put | | | 107.73550 | 72.910 | 11.22 | 1,093,651.50 | 15,000 | 55,000 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.08 | Call | | | 598.85520 | 692.569 | 11.19 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 13.46 | Put | | | 1,990.67840 | 1,855.462 | 19.82 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.73 | Call | | | 867.48880 | 989.162 | 11.32 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.73 | Put | | | 53.28880 | 35.262 | 11.32 | 0.00 | 0 | 22,850 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.75 | Call | | | 850.40120 | 971.246 | 11.31 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.75 | Put | | | 56.20120 | 37.346 | 11.31 | 0.00 | 0 | 10,000 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 13.00 | Put | | | 1,557.72380 | 1,426.274 | 18.21 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.80 | Call | | | 808.24070 | 926.900 | 11.29 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.80 | Put | | | 64.04070 | 43.000 | 11.29 | 0.00 | 0 | 9,100 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 13.22 | Call | | | 87.39410 | 93.565 | 18.98 | 0.00 | 0 | 22,850 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 13.22 | Put | | | 1,763.19410 | 1,629.665 | 18.98 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 13.46 | Call | | | 74.87840 | 79.362 | 19.82 | 0.00 | 0 | 22,320 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 12.30 | Put | | | 931.85530 | 810.492 | 15.48 | 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 | 12.56 | Call | | | 142.45290 | 155.404 | 16.52 | 0.00 | 0 | 1,750 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 12.56 | Put | | | 1,158.25290 | 1,031.504 | 16.52 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 12.63 | Call | | | 135.01260 | 146.826 | 16.80 | 0.00 | 0 | 9,100 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 12.63 | Put | | | 1,220.81260 | 1,092.926 | 16.80 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 13.00 | Call | | | 101.92380 | 110.174 | 18.21 | 0.00 | 0 | 65,000 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.79 | Put | | | 526.22830 | 423.105 | 13.37 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.80 | Call | | | 277.69960 | 313.766 | 13.41 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.80 | Put | | | 533.49960 | 429.866 | 13.41 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.81 | Call | | | 275.00730 | 310.571 | 13.45 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.81 | Put | | | 540.80730 | 436.671 | 13.45 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 12.30 | Call | | | 176.05530 | 194.392 | 15.48 | 0.00 | 0 | 1,600 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.50 | Put | | | 333.35910 | 252.552 | 12.39 | 0.00 | 0 | 1,750 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.60 | Call | | | 339.23660 | 389.812 | 12.69 | 0.00 | 0 | 500 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.60 | Put | | | 395.03660 | 305.912 | 12.69 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.65 | Call | | | 322.39960 | 368.334 | 12.84 | 0.00 | 0 | 800 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.65 | Put | | | 428.19960 | 334.434 | 12.84 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.79 | Call | | | 280.42830 | 317.005 | 13.37 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.40 | Put | | | 277.73490 | 204.374 | 12.09 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.45 | Call | | | 399.14370 | 461.697 | 12.24 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.45 | Put | | | 304.94370 | 227.797 | 12.24 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.48 | Call | | | 386.05160 | 446.393 | 12.33 | 0.00 | 0 | 1,600 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.48 | Put | | | 321.85160 | 242.493 | 12.33 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.50 | Call | | | 377.55910 | 436.452 | 12.39 | 0.00 | 0 | 3,940 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.08 | Put | | | 134.65520 | 88.669 | 11.19 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.10 | Call | | | 586.14680 | 676.904 | 11.18 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.10 | Put | | | 141.94680 | 93.004 | 11.18 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.30 | Call | | | 471.31090 | 545.531 | 11.78 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.30 | Put | | | 227.11090 | 161.631 | 11.78 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.40 | Call | | | 421.93490 | 488.274 | 12.09 | 0.00 | 0 | 0 |
| \$ / R | On | 26/06/2015 | Foreign Exchange Option | 11.15 | Call | | | 589.02170 | 675.460 | 11.33 | 0.00 | 0 | 0 |
| \$ / R | On | 26/06/2015 | Foreign Exchange Option | 11.15 | Put | | | 168.32170 | 114.760 | 11.33 | 0.00 | 0 | 250 |
| \$ / R | On | 26/06/2015 | Foreign Exchange Option | 12.46 | Call | | | 178.47410 | 194.843 | 16.06 | 0.00 | 0 | 250 |
| \$ / R | On | 26/06/2015 | Foreign Exchange Option | 12.46 | Put | | | 1,067.77410 | 944.143 | 16.06 | 0.00 | 0 | 0 |
| \$ / R | On | 26/06/2015 | Foreign Exchange Option | 15.88 | Call | | | 30.28120 | 34.428 | 27.55 | 0.00 | 0 | 300 |
| \$ / R | On | 26/06/2015 | Foreign Exchange Option | 15.88 | Put | | | 4,339.58120 | 4,203.728 | 27.55 | 0.00 | 0 | 0 |
| \$ / R | On | 26/06/2015 | Foreign Exchange Option | 10.80 | Call | | | 840.52650 | 959.241 | 11.32 | 0.00 | 0 | 0 |
| \$ / R | On | 26/06/2015 | Foreign Exchange Option | 10.80 | Put | | | 69.82650 | 48.541 | 11.32 | 0.00 | 0 | 300 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 16.15 | Call | | | 44.83940 | 51.494 | 27.52 | 0.00 | 0 | 300 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 16.15 | Put | | | 4,561.63940 | 4,427.594 | 27.52 | 0.00 | 0 | 0 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 10.80 | Call | | | 915.16200 | 1,033.425 | 11.33 | 0.00 | 0 | 0 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 10.80 | Put | | | 81.96200 | 59.525 | 11.33 | 0.00 | 0 | 300 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 11.15 | Call | | | 660.36070 | 748.026 | 11.17 | 0.00 | 0 | 0 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 11.15 | Put | | | 177.16070 | 124.125 | 11.17 | 0.00 | 0 | 250 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 12.71 | Call | | | 202.21420 | 217.039 | 16.86 | 0.00 | 0 | 250 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 12.71 | Put | | | 1,279.01420 | 1,153.139 | 16.86 | 0.00 | 0 | 0 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 12.97 | Call | | | 215.57520 | 230.910 | 17.62 | 0.00 | 0 | 250 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 12.97 | Put | | | 1,497.37520 | 1,371.510 | 17.62 | 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 | 27/08/2015 | Foreign Exchange Option | 16.50 | Call | | | 52.07970 | 60.234 | 27.33 | 0.00 | 0 | 300 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 16.50 | Put | | | 4,863.87970 | 4,730.834 | 27.33 | 0.00 | 0 | 0 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 10.80 | Call | | | 980.62230 | 1,098.898 | 11.41 | 0.00 | 0 | 0 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 10.80 | Put | | | 92.42230 | 69.498 | 11.41 | 0.00 | 0 | 300 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 11.15 | Call | | | 724.80700 | 819.528 | 11.42 | 0.00 | 0 | 0 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 11.15 | Put | | | 186.60700 | 140.128 | 11.42 | 0.00 | 0 | 250 |
| \$ / R | On | 10/09/2015 | Foreign Exchange Option | 12.16 | Call | | | 371.48340 | 403.386 | 14.71 | 0.00 | 0 | 0 |
| \$ / R | On | 10/09/2015 | Foreign Exchange Option | 12.16 | Put | | | 816.68340 | 707.186 | 14.71 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.20 | Call | | | 736.40220 | 823.522 | 11.45 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.20 | Put | | | 214.00220 | 159.722 | 11.45 | 0.00 | 0 | 8,775 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.29 | Call | | | 688.14690 | 763.927 | 11.59 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.29 | Put | | | 255.74690 | 190.127 | 11.59 | 0.00 | 0 | 50,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.50 | Call | | | 589.43220 | 651.579 | 12.34 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.56 | Put | | | 57.74830 | 47.350 | 11.65 | 0.00 | 0 | 18,946 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.60 | Call | | | 1,185.73990 | 1,313.845 | 11.54 | 0.00 | 0 | 13,700 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.60 | Put | | | 63.33990 | 50.045 | 11.54 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.98 | Call | | | 881.12700 | 990.742 | 11.43 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.98 | Put | | | 138.72700 | 106.942 | 11.43 | 0.00 | 0 | 24,142 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 14.30 | Put | | | 2,725.04740 | 2,584.667 | 21.74 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 14.58 | Call | | | 145.91570 | 146.382 | 23.11 | 0.00 | 0 | 22,320 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 14.58 | Put | | | 3,003.51570 | 2,862.582 | 23.11 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.06 | Call | | | 231.05270 | 248.081 | 17.82 | 0.00 | 0 | 18,946 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.06 | Put | | | 1,568.65270 | 1,444.281 | 17.82 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.56 | Call | | | 1,220.14830 | 1,351.150 | 11.65 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.40 | Put | | | 1,873.57400 | 1,745.195 | 18.84 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 14.00 | Call | | | 152.83290 | 161.224 | 20.64 | 0.00 | 0 | 115,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 14.00 | Put | | | 2,430.43290 | 2,297.424 | 20.64 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.54 | Call | | | 572.67140 | 632.427 | 12.48 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.54 | Put | | | 390.27140 | 308.627 | 12.48 | 0.00 | 0 | 50,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 14.30 | Call | | | 147.44740 | 148.467 | 21.74 | 0.00 | 0 | 50,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.00 | Put | | | 696.31070 | 592.655 | 14.12 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.50 | Call | | | 310.53110 | 334.934 | 15.92 | 0.00 | 0 | 33,750 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.50 | Put | | | 1,088.13110 | 971.134 | 15.92 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.49 | Call | | | 593.71720 | 656.476 | 12.30 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.49 | Put | | | 361.31720 | 282.676 | 12.30 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.40 | Call | | | 195.97400 | 208.995 | 18.84 | 0.00 | 0 | 8,775 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.50 | Put | | | 367.03220 | 287.780 | 12.34 | 0.00 | 0 | 25,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.51 | Call | | | 585.18300 | 646.726 | 12.38 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.51 | Put | | | 372.78300 | 292.926 | 12.38 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.00 | Call | | | 866.34400 | 974.918 | 11.43 | 0.00 | 0 | 33,750 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.00 | Put | | | 143.94400 | 111.118 | 11.43 | 1,666,762.50 | 15,000 | 59,545 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.00 | Call | | | 418.71070 | 456.455 | 14.12 | 0.00 | 0 | 13,700 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 14.00 | Call | | | 168.69640 | 177.857 | 20.50 | 0.00 | 0 | 1,000 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 14.00 | Put | | | 2,419.69640 | 2,287.257 | 20.50 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 16.80 | Call | | | 64.52960 | 69.952 | 26.92 | 0.00 | 0 | 300 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 16.80 | Put | | | 5,115.52960 | 4,979.352 | 26.92 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 11.15 | Call | | | 793.97280 | 893.411 | 11.54 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 10.80 | Put | | | 101.54900 | 77.458 | 11.39 | 0.00 | 0 | 300 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 11.15 | Put | | | 194.97280 | 152.810 | 11.54 | 0.00 | 0 | 250 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 11.40 | Call | | | 663.37740 | 732.244 | 11.96 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 11.40 | Put | | | 314.37740 | 241.644 | 11.96 | 0.00 | 0 | 1,000 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 13.27 | Call | | | 227.98770 | 243.507 | 18.37 | 0.00 | 0 | 250 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 13.27 | Put | | | 1,748.98770 | 1,622.907 | 18.37 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,050.54900 | 1,168.058 | 11.39 | 0.00 | 0 | 0 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 11.15 | Call | | | 861.67040 | 960.964 | 11.62 | 0.00 | 0 | 0 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 11.15 | Put | | | 205.67040 | 162.964 | 11.62 | 0.00 | 0 | 250 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 13.56 | Call | | | 239.71210 | 255.032 | 19.03 | 0.00 | 0 | 250 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 13.56 | Put | | | 1,993.71210 | 1,867.032 | 19.03 | 0.00 | 0 | 0 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 16.98 | Call | | | 78.42680 | 88.026 | 26.94 | 0.00 | 0 | 300 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 16.98 | Put | | | 5,252.42680 | 5,120.026 | 26.94 | 0.00 | 0 | 0 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,116.18860 | 1,231.757 | 11.36 | 0.00 | 0 | 0 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 10.80 | Put | | | 110.18860 | 83.757 | 11.36 | 0.00 | 0 | 300 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 17.45 | Call | | | 78.31340 | 87.337 | 26.77 | 0.00 | 0 | 300 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 17.45 | Put | | | 5,670.01340 | 5,536.237 | 26.77 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,174.61090 | 1,289.461 | 11.31 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 10.80 | Put | | | 116.31090 | 88.361 | 11.31 | 0.00 | 0 | 300 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 11.15 | Call | | | 923.24630 | 1,021.753 | 11.66 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 11.15 | Put | | | 214.94630 | 170.653 | 11.66 | 0.00 | 0 | 250 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.85 | Call | | | 251.11880 | 264.842 | 19.66 | 0.00 | 0 | 250 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.85 | Put | | | 2,242.81880 | 2,113.742 | 19.66 | 0.00 | 0 | 0 |
| \$ / R | On | 08/12/2015 | Foreign Exchange Option | 12.34 | Call | | | 492.50970 | 526.938 | 15.15 | 0.00 | 0 | 0 |
| \$ / R | On | 08/12/2015 | Foreign Exchange Option | 12.34 | Put | | | 950.30970 | 841.338 | 15.15 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.15 | Call | | | 2,750.71210 | 2,896.058 | 15.39 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.15 | Put | | | 13.01210 | 14.858 | 15.39 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.20 | Call | | | 2,700.95960 | 2,846.357 | 15.17 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.20 | Put | | | 13.25960 | 15.157 | 15.17 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.25 | Call | | | 2,651.21120 | 2,796.663 | 14.96 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.10 | Put | | | 1,571.16170 | 1,448.785 | 17.49 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.20 | Call | | | 345.51940 | 365.413 | 17.79 | 0.00 | 0 | 677 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.20 | Put | | | 1,657.81940 | 1,534.213 | 17.79 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.40 | Put | | | 324.48070 | 258.804 | 11.98 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.61 | Call | | | 720.98880 | 782.586 | 12.62 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.61 | Put | | | 443.28880 | 361.387 | 12.62 | 0.00 | 0 | 580 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.37 | Call | | | 231.82740 | 243.026 | 20.95 | 0.00 | 0 | 580 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.37 | Put | | | 2,714.12740 | 2,581.826 | 20.95 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.10 | Call | | | 358.86170 | 379.984 | 17.49 | 0.00 | 0 | 13,248 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 10.95 | Put | | | 155.83950 | 121.610 | 11.43 | 0.00 | 0 | 8,917 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.00 | Call | | | 1,058.75860 | 1,164.869 | 11.49 | 0.00 | 0 | 1,177 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.00 | Put | | | 171.05860 | 133.669 | 11.49 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.44 | Call | | | 314.49020 | 332.292 | 18.45 | 0.00 | 0 | 40,051 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.44 | Put | | | 1,866.79020 | 1,741.092 | 18.45 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.40 | Call | | | 812.18070 | 890.004 | 11.98 | 0.00 | 0 | 1,197 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.25 | Put | | | 13.51120 | 15.463 | 14.96 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.20 | Call | | | 928.45050 | 1,020.943 | 11.73 | 0.00 | 0 | 40,051 |

| 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 | 11.20 | Put | | | 240.75050 | 189.743 | 11.73 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.00 | Call | | | 373.20850 | 395.675 | 17.19 | 0.00 | 0 | 1,197 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.00 | Put | | | 1,485.50850 | 1,364.475 | 17.19 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 10.95 | Call | | | 1,093.53950 | 1,202.810 | 11.43 | 0.00 | 0 | 4,331 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 11.15 | Call | | | 978.03740 | 1,076.041 | 11.66 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 11.15 | Put | | | 221.83740 | 175.941 | 11.66 | 0.00 | 0 | 250 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 14.15 | Call | | | 260.17930 | 272.287 | 20.30 | 0.00 | 0 | 250 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 14.15 | Put | | | 2,503.97930 | 2,372.187 | 20.30 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 17.87 | Call | | | 77.13340 | 87.219 | 26.63 | 0.00 | 0 | 300 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 17.87 | Put | | | 6,040.93340 | 5,907.118 | 26.63 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,226.64920 | 1,344.842 | 11.37 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 10.80 | Put | | | 120.44920 | 94.742 | 11.37 | 0.00 | 0 | 300 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 11.14 | Call | | | 984.58880 | 1,083.101 | 11.64 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 11.14 | Put | | | 218.38880 | 173.001 | 11.64 | 0.00 | 0 | 0 |
| \$ / R | On | 11/03/2016 | Foreign Exchange Option | 12.53 | Call | | | 614.55750 | 649.452 | 15.56 | 0.00 | 0 | 0 |
| \$ / R | On | 11/03/2016 | Foreign Exchange Option | 12.53 | Put | | | 1,086.25750 | 974.652 | 15.56 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.05 | Call | | | 753.99980 | 797.605 | 14.08 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.05 | Put | | | 739.79980 | 636.905 | 14.08 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.06 | Call | | | 750.72670 | 794.336 | 14.11 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.06 | Put | | | 746.52670 | 643.636 | 14.11 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.04 | Call | | | 756.94280 | 800.900 | 14.04 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.04 | Put | | | 732.74280 | 630.200 | 14.04 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.31 | Call | | | 602.14870 | 631.682 | 17.41 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.31 | Put | | | 1,679.54870 | 1,560.982 | 17.41 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.29 | Call | | | 605.68910 | 635.517 | 17.36 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.29 | Put | | | 1,663.08910 | 1,544.817 | 17.36 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.30 | Call | | | 603.91110 | 633.594 | 17.38 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.30 | Put | | | 1,671.31110 | 1,552.894 | 17.38 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.30 | Call | | | 610.07220 | 640.061 | 17.37 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.30 | Put | | | 1,669.77220 | 1,551.561 | 17.37 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.31 | Call | | | 608.29270 | 638.137 | 17.40 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.31 | Put | | | 1,677.99270 | 1,559.637 | 17.40 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.29 | Call | | | 611.85650 | 641.996 | 17.35 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.29 | Put | | | 1,661.55650 | 1,543.496 | 17.35 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.30 | Call | | | 753.74450 | 790.959 | 17.11 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.30 | Put | | | 1,631.44450 | 1,518.659 | 17.11 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.31 | Call | | | 751.69700 | 788.759 | 17.13 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.31 | Put | | | 1,639.39700 | 1,526.459 | 17.13 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.29 | Call | | | 755.79660 | 793.178 | 17.09 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.29 | Put | | | 1,623.49660 | 1,510.878 | 17.09 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.30 | Call | | | 760.06760 | 797.637 | 17.10 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.30 | Put | | | 1,630.06760 | 1,517.537 | 17.10 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.31 | Call | | | 758.00810 | 795.417 | 17.12 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.31 | Put | | | 1,638.00810 | 1,525.317 | 17.12 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.29 | Call | | | 762.14400 | 799.868 | 17.08 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.29 | Put | | | 1,622.14400 | 1,509.768 | 17.08 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.66 | Call | | | 1,060.81820 | 1,110.182 | 15.47 | 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 | 12.66 | Put | | | 1,124.31820 | 1,022.082 | 15.47 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.64 | Call | | | 1,066.96170 | 1,115.666 | 15.41 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.64 | Put | | | 1,110.46170 | 1,007.566 | 15.41 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.65 | Call | | | 1,063.88230 | 1,112.912 | 15.44 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.65 | Put | | | 1,117.38230 | 1,014.812 | 15.44 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.30 | Call | | | 900.81310 | 944.315 | 16.87 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.30 | Put | | | 1,594.61310 | 1,486.415 | 16.87 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.31 | Call | | | 898.53600 | 941.879 | 16.89 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.31 | Put | | | 1,602.33600 | 1,493.979 | 16.89 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.29 | Call | | | 903.10120 | 946.769 | 16.85 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.29 | Put | | | 1,586.90120 | 1,478.869 | 16.85 | 0.00 | 0 | 0 |
| Total \$ / R Option | | | | | | | | | | | 2,760,414.00 | 30,000 | 1,586,772 |
| Total \$ / R | | | | | | | | | | | 963,552,212.50 | 113,002 | 2,946,567 |
| \$ / R MAXI | On | 16/03/2015 | Foreign Exchange Future | | | 11.51800 | | 11.37970 | | | 1,071,174.00 | 93 | 1,932 |
| \$ / R MAXI | On | 12/06/2015 | Foreign Exchange Future | | | 11.68390 | | 11.54420 | | | 654,298.40 | 56 | 179 |
| \$ / R MAXI | On | 14/09/2015 | Foreign Exchange Future | | | 11.86380 | | 11.72240 | | | 474,552.00 | 40 | 166 |
| \$ / R MAXI | On | 11/12/2015 | Foreign Exchange Future | | | 12.03120 | | 11.88770 | | | 0.00 | 0 | 0 |
| Total \$ / R MAXI Future | | | | | | | | | | | 2,200,024.40 | 189 | 2,277 |
| \$ / R MAXI | On | 16/03/2015 | Foreign Exchange Option | 11.11 | Put | | | 7,276.40840 | 3,665.651 | 11.48 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 16/03/2015 | Foreign Exchange Option | 11.28 | Call | | | 23,555.09560 | 31,752.914 | 11.80 | 0.00 | 0 | 420 |
| \$ / R MAXI | On | 16/03/2015 | Foreign Exchange Option | 11.28 | Put | | | 13,585.09560 | 7,952.913 | 11.80 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 16/03/2015 | Foreign Exchange Option | 11.09 | Call | | | 35,667.40810 | 46,105.628 | 11.44 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 16/03/2015 | Foreign Exchange Option | 11.09 | Put | | | 6,697.40810 | 3,305.628 | 11.44 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 16/03/2015 | Foreign Exchange Option | 11.10 | Call | | | 34,952.78830 | 45,282.161 | 11.46 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 16/03/2015 | Foreign Exchange Option | 11.10 | Put | | | 6,982.78830 | 3,482.161 | 11.46 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 16/03/2015 | Foreign Exchange Option | 11.11 | Call | | | 34,246.40840 | 44,465.651 | 11.48 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 12/06/2015 | Foreign Exchange Option | 11.30 | Put | | | 22,711.09140 | 16,163.129 | 11.78 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 12/06/2015 | Foreign Exchange Option | 11.31 | Call | | | 46,613.87700 | 53,955.630 | 11.81 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 12/06/2015 | Foreign Exchange Option | 11.31 | Put | | | 23,193.87700 | 16,565.630 | 11.81 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 12/06/2015 | Foreign Exchange Option | 11.29 | Call | | | 47,653.60180 | 55,156.480 | 11.75 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 12/06/2015 | Foreign Exchange Option | 11.29 | Put | | | 22,233.60180 | 15,766.481 | 11.75 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 12/06/2015 | Foreign Exchange Option | 11.30 | Call | | | 47,131.09140 | 54,553.129 | 11.78 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/09/2015 | Foreign Exchange Option | 11.69 | Call | | | 51,507.98940 | 56,647.536 | 13.01 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/09/2015 | Foreign Exchange Option | 11.69 | Put | | | 48,267.98940 | 39,267.536 | 13.01 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/09/2015 | Foreign Exchange Option | 11.70 | Call | | | 51,151.96730 | 56,239.325 | 13.05 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/09/2015 | Foreign Exchange Option | 11.70 | Put | | | 48,911.96730 | 39,859.325 | 13.05 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/09/2015 | Foreign Exchange Option | 11.71 | Call | | | 50,798.54430 | 55,834.880 | 13.09 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/09/2015 | Foreign Exchange Option | 11.71 | Put | | | 49,558.54430 | 40,454.880 | 13.09 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 11/12/2015 | Foreign Exchange Option | 11.85 | Call | | | 63,482.91220 | 68,500.035 | 13.49 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 11/12/2015 | Foreign Exchange Option | 11.85 | Put | | | 59,712.91220 | 50,380.035 | 13.49 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 11/12/2015 | Foreign Exchange Option | 11.86 | Call | | | 63,160.89130 | 68,134.832 | 13.53 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 11/12/2015 | Foreign Exchange Option | 11.86 | Put | | | 60,390.89130 | 51,014.832 | 13.53 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 11/12/2015 | Foreign Exchange Option | 11.84 | Call | | | 63,807.69980 | 68,868.352 | 13.46 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|---------------------------------|---------------|-------------------------|-------|--------|------------|-----------|-------------|--------------|-------------------|------------|----------------------|------------------|---------------|
| \$ / R MAXI On | 11/12/2015 | Foreign Exchange Option | 11.84 | Put | | | | 59,037.69980 | 49,748.352 | 13.46 | 0.00 | 0 | 0 |
| Total \$ / R MAXI Option | | | | | | | | | | | 0.00 | 0 | 420 |
| Total \$ / R MAXI | | | | | | | | | | | 2,200,024.40 | 189 | 2,697 |
| £ / R | On 16/03/2015 | Foreign Exchange Future | | | 17.57460 | | 17.40130 | | | | 9,367,261.80 | 533 | 34,323 |
| £ / R | On 12/06/2015 | Foreign Exchange Future | | | 17.81680 | | 17.64210 | | | | 9,318,186.40 | 523 | 6,885 |
| £ / R | On 14/09/2015 | Foreign Exchange Future | | | 18.08380 | | 17.90580 | | | | 0.00 | 0 | 1,037 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | | | 18.33590 | | 18.15420 | | | | 0.00 | 0 | 0 |
| Total £ / R Future | | | | | | | | | | | 18,685,448.20 | 1,056 | 42,245 |
| £ / R | On 16/03/2015 | Foreign Exchange Option | 19.64 | Call | | | 7.34430 | | 8.986 | 17.29 | 0.00 | 0 | 21,000 |
| £ / R | On 16/03/2015 | Foreign Exchange Option | 16.72 | Call | | | 724.51230 | | 882.880 | 11.71 | 0.00 | 0 | 0 |
| £ / R | On 16/03/2015 | Foreign Exchange Option | 16.72 | Put | | | 43.21230 | | 28.280 | 11.71 | 0.00 | 0 | 25,000 |
| £ / R | On 16/03/2015 | Foreign Exchange Option | 17.00 | Put | | | 104.83760 | | 68.488 | 11.74 | 0.00 | 0 | 5,592 |
| £ / R | On 16/03/2015 | Foreign Exchange Option | 18.31 | Call | | | 54.10210 | | 71.842 | 13.44 | 0.00 | 0 | 0 |
| £ / R | On 16/03/2015 | Foreign Exchange Option | 18.31 | Put | | | 962.80210 | | 807.242 | 13.44 | 0.00 | 0 | 0 |
| £ / R | On 16/03/2015 | Foreign Exchange Option | 19.25 | Call | | | 12.80740 | | 15.944 | 16.22 | 0.00 | 0 | 5,000 |
| £ / R | On 16/03/2015 | Foreign Exchange Option | 19.25 | Put | | | 1,861.50740 | | 1,691.344 | 16.22 | 0.00 | 0 | 0 |
| £ / R | On 16/03/2015 | Foreign Exchange Option | 19.31 | Put | | | 1,920.42310 | | 1,750.036 | 16.40 | 0.00 | 0 | 0 |
| £ / R | On 16/03/2015 | Foreign Exchange Option | 18.43 | Call | | | 44.41480 | | 57.309 | 13.70 | 0.00 | 0 | 7,500 |
| £ / R | On 16/03/2015 | Foreign Exchange Option | 18.43 | Put | | | 1,073.11480 | | 912.709 | 13.70 | 0.00 | 0 | 0 |
| £ / R | On 16/03/2015 | Foreign Exchange Option | 19.00 | Call | | | 18.42270 | | 22.968 | 15.44 | 0.00 | 0 | 570 |
| £ / R | On 16/03/2015 | Foreign Exchange Option | 19.00 | Put | | | 1,617.12270 | | 1,448.368 | 15.44 | 0.00 | 0 | 0 |
| £ / R | On 16/03/2015 | Foreign Exchange Option | 17.00 | Call | | | 506.13760 | | 643.088 | 11.74 | 0.00 | 0 | 0 |
| £ / R | On 16/03/2015 | Foreign Exchange Option | 19.64 | Put | | | 2,246.04430 | | 2,074.386 | 17.29 | 0.00 | 0 | 0 |
| £ / R | On 16/03/2015 | Foreign Exchange Option | 19.29 | Call | | | 12.07240 | | 15.071 | 16.34 | 0.00 | 0 | 0 |
| £ / R | On 16/03/2015 | Foreign Exchange Option | 19.29 | Put | | | 1,900.77240 | | 1,730.471 | 16.34 | 0.00 | 0 | 0 |
| £ / R | On 16/03/2015 | Foreign Exchange Option | 19.30 | Call | | | 11.89630 | | 14.861 | 16.37 | 0.00 | 0 | 0 |
| £ / R | On 16/03/2015 | Foreign Exchange Option | 19.30 | Put | | | 1,910.59630 | | 1,740.261 | 16.37 | 0.00 | 0 | 0 |
| £ / R | On 16/03/2015 | Foreign Exchange Option | 19.31 | Call | | | 11.72310 | | 14.636 | 16.40 | 0.00 | 0 | 0 |
| £ / R | On 12/06/2015 | Foreign Exchange Option | 18.84 | Put | | | 1,432.73020 | | 1,286.132 | 15.15 | 0.00 | 0 | 0 |
| £ / R | On 12/06/2015 | Foreign Exchange Option | 18.85 | Call | | | 233.28460 | | 261.167 | 15.17 | 0.00 | 0 | 0 |
| £ / R | On 12/06/2015 | Foreign Exchange Option | 18.85 | Put | | | 1,441.18460 | | 1,294.367 | 15.17 | 0.00 | 0 | 0 |
| £ / R | On 12/06/2015 | Foreign Exchange Option | 18.86 | Call | | | 231.75470 | | 259.413 | 15.19 | 0.00 | 0 | 0 |
| £ / R | On 12/06/2015 | Foreign Exchange Option | 18.86 | Put | | | 1,449.65470 | | 1,302.613 | 15.19 | 0.00 | 0 | 0 |
| £ / R | On 12/06/2015 | Foreign Exchange Option | 18.84 | Call | | | 234.83020 | | 262.932 | 15.15 | 0.00 | 0 | 0 |
| £ / R | On 14/09/2015 | Foreign Exchange Option | 18.96 | Call | | | 487.34390 | | 526.789 | 15.66 | 0.00 | 0 | 0 |
| £ / R | On 14/09/2015 | Foreign Exchange Option | 18.96 | Put | | | 1,541.54390 | | 1,402.989 | 15.66 | 0.00 | 0 | 0 |
| £ / R | On 14/09/2015 | Foreign Exchange Option | 10.98 | Call | | | 6,926.54620 | | 7,104.397 | 20.71 | 0.00 | 0 | 0 |
| £ / R | On 14/09/2015 | Foreign Exchange Option | 10.98 | Put | | | 0.74620 | | 0.597 | 20.71 | 0.00 | 0 | 0 |
| £ / R | On 14/09/2015 | Foreign Exchange Option | 18.94 | Call | | | 491.31320 | | 531.150 | 15.62 | 0.00 | 0 | 0 |
| £ / R | On 14/09/2015 | Foreign Exchange Option | 18.94 | Put | | | 1,525.51320 | | 1,387.350 | 15.62 | 0.00 | 0 | 0 |
| £ / R | On 14/09/2015 | Foreign Exchange Option | 18.95 | Call | | | 489.32280 | | 528.961 | 15.64 | 0.00 | 0 | 0 |
| £ / R | On 14/09/2015 | Foreign Exchange Option | 18.95 | Put | | | 1,533.52280 | | 1,395.160 | 15.64 | 0.00 | 0 | 0 |
| £ / R | On 11/12/2015 | Foreign Exchange Option | 18.49 | Put | | | 1,181.89630 | | 1,061.437 | 14.57 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|----------------------|------------------|----------------|
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.50 | Call | | | 843.14750 | 904.109 | 14.59 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.50 | Put | | | 1,188.94750 | 1,068.209 | 14.59 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.51 | Call | | | 840.21350 | 900.891 | 14.61 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.51 | Put | | | 1,196.01350 | 1,074.991 | 14.61 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.49 | Call | | | 846.09630 | 907.337 | 14.57 | 0.00 | 0 | 0 |
| Total £ / R Option | | | | | | | | | | | 0.00 | 0 | 64,662 |
| Total £ / R | | | | | | | | | | | 18,685,448.20 | 1,056 | 106,907 |
| ¥ / R | On | 16/03/2015 | Foreign Exchange Future | | | 0.09702 | | 0.09691 | | | 0.00 | 0 | 555 |
| ¥ / R | On | 12/06/2015 | Foreign Exchange Future | | | 0.09853 | | 0.09843 | | | 0.00 | 0 | 13,998 |
| ¥ / R | On | 14/09/2015 | Foreign Exchange Future | | | 0.10021 | | 0.10011 | | | 0.00 | 0 | 0 |
| Total ¥ / R Future | | | | | | | | | | | 0.00 | 0 | 14,553 |
| ¥ / R | On | 16/03/2015 | Foreign Exchange Option | 0.11 | Call | | | 10.38870 | 8.564 | 20.93 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/03/2015 | Foreign Exchange Option | 0.11 | Put | | | 1,318.98870 | 1,306.564 | 20.93 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/03/2015 | Foreign Exchange Option | 0.09 | Call | | | 703.38490 | 712.235 | 14.56 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/03/2015 | Foreign Exchange Option | 0.09 | Put | | | 11.98490 | 10.235 | 14.56 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/03/2015 | Foreign Exchange Option | 0.10 | Call | | | 101.99290 | 99.171 | 17.06 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/03/2015 | Foreign Exchange Option | 0.10 | Put | | | 410.59290 | 397.171 | 17.06 | 0.00 | 0 | 0 |
| ¥ / R | On | 12/06/2015 | Foreign Exchange Option | 0.09 | Call | | | 900.19680 | 906.325 | 14.02 | 0.00 | 0 | 0 |
| ¥ / R | On | 12/06/2015 | Foreign Exchange Option | 0.09 | Put | | | 57.39680 | 53.225 | 14.02 | 0.00 | 0 | 0 |
| ¥ / R | On | 12/06/2015 | Foreign Exchange Option | 0.10 | Call | | | 307.25260 | 305.492 | 16.10 | 0.00 | 0 | 0 |
| ¥ / R | On | 12/06/2015 | Foreign Exchange Option | 0.10 | Put | | | 464.45260 | 452.392 | 16.10 | 0.00 | 0 | 0 |
| ¥ / R | On | 12/06/2015 | Foreign Exchange Option | 0.11 | Call | | | 111.19480 | 108.334 | 19.60 | 0.00 | 0 | 0 |
| ¥ / R | On | 12/06/2015 | Foreign Exchange Option | 0.11 | Put | | | 1,268.39480 | 1,255.234 | 19.60 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/09/2015 | Foreign Exchange Option | 0.09 | Call | | | 1,100.13820 | 1,105.877 | 13.82 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/09/2015 | Foreign Exchange Option | 0.09 | Put | | | 89.63820 | 84.577 | 13.82 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/09/2015 | Foreign Exchange Option | 0.10 | Call | | | 497.13430 | 494.347 | 15.61 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/09/2015 | Foreign Exchange Option | 0.10 | Put | | | 486.63430 | 473.047 | 15.61 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/09/2015 | Foreign Exchange Option | 0.11 | Call | | | 245.13340 | 241.688 | 18.78 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/09/2015 | Foreign Exchange Option | 0.11 | Put | | | 1,234.63340 | 1,220.388 | 18.78 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | | 0.00 | 0 | 14,553 |
| € / R | On | 06/02/2015 | Foreign Exchange Future | | | 12.99470 | | 12.93450 | | | 64,973,500.00 | 5,000 | 0 |
| € / R | On | 12/02/2015 | Foreign Exchange Future | | | 12.99910 | | 12.93440 | | | 0.00 | 0 | 0 |
| € / R | On | 23/02/2015 | Foreign Exchange Future | | | 13.02200 | | 12.95850 | | | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Future | | | 13.07160 | | 13.00590 | | | 22,051,789.20 | 1,687 | 80,131 |
| € / R | On | 01/06/2015 | Foreign Exchange Future | | | 13.24800 | | 13.18160 | | | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Future | | | 13.27370 | | 13.20730 | | | 1,526,475.50 | 115 | 69,196 |
| € / R | On | 14/09/2015 | Foreign Exchange Future | | | 13.49980 | | 13.43130 | | | 0.00 | 0 | 10,707 |
| € / R | On | 11/12/2015 | Foreign Exchange Future | | | 13.71890 | | 13.64590 | | | 0.00 | 0 | 1,550 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|----------------------|------------------|----------------|
| Total € / R Future | | | | | | | | | | | 88,551,764.70 | 6,802 | 161,584 |
| € / R | On | 06/02/2015 | Foreign Exchange Option | 12.87 | Call | | | 84.85310 | 124.700 | 7.56 | 0.00 | 0 | 0 |
| € / R | On | 06/02/2015 | Foreign Exchange Option | 12.87 | Put | | | 20.35310 | 0.000 | 7.56 | 0.00 | 0 | 0 |
| € / R | On | 12/02/2015 | Foreign Exchange Option | 13.17 | Call | | | 29.31920 | 29.032 | 13.41 | 0.00 | 0 | 4,000 |
| € / R | On | 12/02/2015 | Foreign Exchange Option | 13.17 | Put | | | 264.91920 | 199.932 | 13.41 | 0.00 | 0 | 0 |
| € / R | On | 23/02/2015 | Foreign Exchange Option | 13.99 | Call | | | 5.96130 | 4.836 | 17.05 | 0.00 | 0 | 0 |
| € / R | On | 23/02/2015 | Foreign Exchange Option | 13.99 | Put | | | 1,037.46130 | 972.836 | 17.05 | 0.00 | 0 | 0 |
| € / R | On | 23/02/2015 | Foreign Exchange Option | 14.00 | Call | | | 5.79000 | 4.658 | 17.09 | 0.00 | 0 | 0 |
| € / R | On | 23/02/2015 | Foreign Exchange Option | 14.00 | Put | | | 1,047.29000 | 982.658 | 17.09 | 0.00 | 0 | 0 |
| € / R | On | 23/02/2015 | Foreign Exchange Option | 14.01 | Call | | | 5.62410 | 4.486 | 17.13 | 0.00 | 0 | 0 |
| € / R | On | 23/02/2015 | Foreign Exchange Option | 14.01 | Put | | | 1,057.12410 | 992.486 | 17.13 | 0.00 | 0 | 0 |
| € / R | On | 23/02/2015 | Foreign Exchange Option | 14.41 | Call | | | 1.73520 | 1.109 | 18.77 | 0.00 | 0 | 2,000 |
| € / R | On | 23/02/2015 | Foreign Exchange Option | 14.41 | Put | | | 1,453.23520 | 1,389.109 | 18.77 | 0.00 | 0 | 2,000 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.31 | Put | | | 2,308.19410 | 2,242.505 | 21.70 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 12.85 | Put | | | 143.46180 | 113.216 | 12.30 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 13.00 | Call | | | 218.86470 | 246.492 | 12.44 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.94 | Put | | | 1,940.98330 | 1,875.508 | 20.36 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 13.40 | Call | | | 97.94040 | 108.413 | 13.93 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 12.45 | Call | | | 591.37230 | 645.723 | 11.94 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 12.45 | Put | | | 35.47230 | 24.123 | 11.94 | 0.00 | 0 | 15,500 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 12.85 | Call | | | 299.36180 | 334.816 | 12.30 | 0.00 | 0 | 35,000 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.00 | Put | | | 2,000.40180 | 1,934.876 | 20.57 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.02 | Call | | | 30.55610 | 32.976 | 16.67 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 13.00 | Put | | | 212.96470 | 174.892 | 12.44 | 0.00 | 0 | 10,000 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.00 | Call | | | 31.61220 | 34.140 | 16.58 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.00 | Put | | | 1,025.71220 | 962.540 | 16.58 | 0.00 | 0 | 12,800 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.94 | Call | | | 6.88330 | 7.108 | 20.36 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.28 | Put | | | 2,278.36080 | 2,212.682 | 21.59 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.95 | Call | | | 6.78210 | 6.998 | 20.39 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 13.40 | Put | | | 492.04040 | 436.813 | 13.93 | 0.00 | 0 | 35,000 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 13.80 | Call | | | 44.92110 | 48.886 | 15.64 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 13.80 | Put | | | 839.02110 | 777.286 | 15.64 | 0.00 | 0 | 15,000 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.00 | Call | | | 6.30180 | 6.476 | 20.57 | 0.00 | 0 | 713 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.36 | Put | | | 2,357.93370 | 2,292.229 | 21.88 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.05 | Call | | | 5.86190 | 6.000 | 20.76 | 0.00 | 0 | 14,500 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.02 | Put | | | 1,044.65610 | 981.376 | 16.67 | 0.00 | 0 | 8,500 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.25 | Call | | | 21.00690 | 22.498 | 17.74 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.25 | Put | | | 1,265.10690 | 1,200.898 | 17.74 | 0.00 | 0 | 20,000 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.28 | Call | | | 4.26080 | 4.282 | 21.59 | 0.00 | 0 | 5,700 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.50 | Put | | | 2,497.30700 | 2,431.568 | 22.39 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.31 | Call | | | 4.09410 | 4.105 | 21.70 | 0.00 | 0 | 8,500 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.95 | Put | | | 1,950.88210 | 1,885.398 | 20.39 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.96 | Call | | | 6.68270 | 6.890 | 20.43 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.96 | Put | | | 1,960.78270 | 1,895.290 | 20.43 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.36 | Call | | | 3.83370 | 3.829 | 21.88 | 0.00 | 0 | 32,000 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------------|------------------|----------------|
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.32 | Call | | | 4.04020 | 4.048 | 21.74 | 0.00 | 0 | 20,000 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.32 | Put | | | 2,318.14020 | 2,252.448 | 21.74 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.05 | Put | | | 2,049.96190 | 1,984.400 | 20.76 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.25 | Call | | | 4.43610 | 4.469 | 21.48 | 0.00 | 0 | 7,000 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.25 | Put | | | 2,248.53610 | 2,182.869 | 21.48 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.50 | Call | | | 3.20700 | 3.168 | 22.39 | 0.00 | 0 | 7,100 |
| € / R | On | 01/06/2015 | Foreign Exchange Option | 14.31 | Call | | | 140.19720 | 143.836 | 16.47 | 0.00 | 0 | 0 |
| € / R | On | 01/06/2015 | Foreign Exchange Option | 14.31 | Put | | | 1,268.59720 | 1,205.836 | 16.47 | 0.00 | 0 | 0 |
| € / R | On | 01/06/2015 | Foreign Exchange Option | 14.41 | Call | | | 129.87170 | 133.028 | 16.81 | 0.00 | 0 | 2,000 |
| € / R | On | 01/06/2015 | Foreign Exchange Option | 14.41 | Put | | | 1,358.27170 | 1,295.028 | 16.81 | 0.00 | 0 | 0 |
| € / R | On | 01/06/2015 | Foreign Exchange Option | 14.29 | Call | | | 142.39920 | 146.144 | 16.40 | 0.00 | 0 | 0 |
| € / R | On | 01/06/2015 | Foreign Exchange Option | 14.29 | Put | | | 1,250.79920 | 1,188.144 | 16.40 | 0.00 | 0 | 0 |
| € / R | On | 01/06/2015 | Foreign Exchange Option | 14.30 | Call | | | 141.29230 | 144.982 | 16.43 | 0.00 | 0 | 0 |
| € / R | On | 01/06/2015 | Foreign Exchange Option | 14.30 | Put | | | 1,259.69230 | 1,196.982 | 16.43 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 13.40 | Call | | | 341.88490 | 356.482 | 13.33 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 13.40 | Put | | | 534.58490 | 482.782 | 13.33 | 0.00 | 0 | 7,300 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 15.41 | Call | | | 77.94480 | 78.679 | 19.81 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 15.41 | Put | | | 2,280.64480 | 2,214.979 | 19.81 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 15.35 | Call | | | 80.62990 | 81.473 | 19.63 | 0.00 | 0 | 7,300 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 15.35 | Put | | | 2,223.32990 | 2,157.773 | 19.63 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 12.65 | Call | | | 708.08610 | 746.439 | 11.51 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 12.65 | Put | | | 150.78610 | 122.739 | 11.51 | 0.00 | 0 | 200 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 15.39 | Call | | | 78.82450 | 79.593 | 19.75 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 15.39 | Put | | | 2,261.52450 | 2,195.893 | 19.75 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 15.40 | Call | | | 78.38340 | 79.133 | 19.78 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 15.40 | Put | | | 2,271.08340 | 2,205.433 | 19.78 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 13.78 | Call | | | 244.54270 | 253.051 | 14.60 | 2,530,512.00 | 10,000 | 35,000 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 13.78 | Put | | | 817.24270 | 759.351 | 14.60 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 15.26 | Put | | | 2,048.73770 | 1,982.840 | 18.42 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 15.24 | Call | | | 221.93960 | 224.614 | 18.37 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 15.24 | Put | | | 2,030.63960 | 1,964.814 | 18.37 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 15.25 | Call | | | 220.98530 | 223.624 | 18.40 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 15.25 | Put | | | 2,039.68530 | 1,973.824 | 18.40 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 15.26 | Call | | | 220.03770 | 222.640 | 18.42 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 13.90 | Put | | | 877.01310 | 820.077 | 14.36 | 0.00 | 0 | 6,076 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 14.99 | Put | | | 1,745.42420 | 1,679.018 | 17.23 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.00 | Call | | | 399.92470 | 406.459 | 17.26 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.00 | Put | | | 1,754.02470 | 1,687.560 | 17.26 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.01 | Call | | | 398.42400 | 405.015 | 17.28 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.01 | Put | | | 1,762.52400 | 1,696.115 | 17.28 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 13.90 | Call | | | 622.91310 | 638.977 | 14.36 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 16.50 | Call | | | 256.80270 | 255.661 | 20.83 | 0.00 | 0 | 6,076 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 16.50 | Put | | | 3,110.90270 | 3,036.761 | 20.83 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 14.99 | Call | | | 401.32420 | 407.918 | 17.23 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | | 2,530,512.00 | 10,000 | 319,265 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|----------------------|------------------|----------------|
| Total € / R | | | | | | | | | | | 91,082,276.70 | 16,802 | 480,849 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Future | | | 8.98080 | | 8.84370 | | | 10,785,940.80 | 1,201 | 8,104 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Future | | | 9.06160 | | 8.92430 | | | 2,836,280.80 | 313 | 11,448 |
| AU\$ / R | On | 14/09/2015 | Foreign Exchange Future | | | 9.15450 | | 9.01510 | | | 0.00 | 0 | 750 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Future | | | 9.24530 | | 9.10210 | | | 0.00 | 0 | 0 |
| Total AU\$ / R Future | | | | | | | | | | | 13,622,221.60 | 1,514 | 20,302 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Option | 9.00 | Put | | | 282.09750 | 190.856 | 15.65 | 0.00 | 0 | 5,000 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Option | 9.40 | Call | | | 39.06430 | 54.828 | 16.71 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Option | 9.40 | Put | | | 595.36430 | 474.028 | 16.71 | 0.00 | 0 | 201 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Option | 9.70 | Call | | | 14.66350 | 20.319 | 17.38 | 0.00 | 0 | 201 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Option | 9.70 | Put | | | 870.96350 | 739.519 | 17.38 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.20 | Put | | | 1,360.13620 | 1,223.646 | 19.27 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Option | 9.99 | Call | | | 6.50850 | 7.787 | 18.25 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Option | 9.99 | Put | | | 1,152.80850 | 1,016.987 | 18.25 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.00 | Call | | | 6.34200 | 7.575 | 18.30 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.00 | Put | | | 1,162.64200 | 1,026.775 | 18.30 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Option | 9.00 | Call | | | 125.79750 | 171.656 | 15.65 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.01 | Call | | | 6.18010 | 7.370 | 18.35 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.01 | Put | | | 1,172.48010 | 1,036.570 | 18.35 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.20 | Call | | | 3.83620 | 4.446 | 19.27 | 0.00 | 0 | 201 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.25 | Call | | | 44.71580 | 53.800 | 17.32 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.25 | Put | | | 1,370.41580 | 1,242.200 | 17.32 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 8.40 | Call | | | 0.00000 | 731.468 | 14.05 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 8.40 | Put | | | 0.00000 | 69.868 | 14.05 | 14,043.45 | 201 | 201 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 8.65 | Call | | | 458.02070 | 540.648 | 13.95 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 8.65 | Put | | | 183.72070 | 129.048 | 13.95 | 0.00 | 0 | 201 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 9.50 | Call | | | 0.00000 | 159.857 | 15.38 | 32,131.28 | 201 | 201 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 9.50 | Put | | | 0.00000 | 598.257 | 15.38 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 9.00 | Call | | | 0.00000 | 332.136 | 14.19 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 9.00 | Put | | | 0.00000 | 270.536 | 14.19 | 54,377.72 | 201 | 201 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.24 | Call | | | 45.37390 | 54.597 | 17.30 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.24 | Put | | | 1,361.07390 | 1,232.997 | 17.30 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 9.65 | Call | | | 107.88880 | 128.705 | 15.80 | 0.00 | 0 | 201 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 9.65 | Put | | | 833.58880 | 717.105 | 15.80 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.26 | Call | | | 44.06880 | 53.015 | 17.35 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.26 | Put | | | 1,379.76880 | 1,251.415 | 17.35 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 9.15 | Call | | | 223.48900 | 266.814 | 14.48 | 0.00 | 0 | 201 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 9.15 | Put | | | 449.18900 | 355.214 | 14.48 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.35 | Put | | | 1,431.56190 | 1,306.905 | 16.45 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.36 | Call | | | 95.72360 | 110.322 | 16.48 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.36 | Put | | | 1,440.62360 | 1,315.822 | 16.48 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.34 | Call | | | 97.61100 | 112.501 | 16.43 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.34 | Put | | | 1,422.51100 | 1,298.001 | 16.43 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.35 | Call | | | 96.66190 | 111.405 | 16.45 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 7.25 | Call | | | 1,868.06110 | 2,010.118 | 14.54 | 0.00 | 0 | 0 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 7.25 | Put | | | 15.96110 | 14.818 | 14.54 | 0.00 | 0 | 0 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 7.30 | Call | | | 1,818.58240 | 1,960.605 | 14.28 | 0.00 | 0 | 0 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 7.30 | Put | | | 16.48240 | 15.305 | 14.28 | 0.00 | 0 | 0 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 7.35 | Call | | | 1,770.80600 | 1,911.112 | 14.01 | 0.00 | 0 | 0 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 7.35 | Put | | | 18.70600 | 15.812 | 14.01 | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | | | | 100,552.44 | 603 | 6,809 |
| Total AU\$ / R | | | | | | | | | | | 13,722,774.04 | 2,117 | 27,111 |
| CAD/ R | On | 16/03/2015 | Foreign Exchange Future | | | 9.23090 | | 9.11670 | | | 0.00 | 0 | 140 |
| CAD/ R | On | 12/06/2015 | Foreign Exchange Future | | | 9.35510 | | 9.23970 | | | 0.00 | 0 | 1,631 |
| Total CAD/ R Future | | | | | | | | | | | 0.00 | 0 | 1,771 |
| CAD/ R | On | 16/03/2015 | Foreign Exchange Option | 10.09 | Call | | | 9.00700 | 7.926 | 15.76 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/03/2015 | Foreign Exchange Option | 10.09 | Put | | | 982.30700 | 867.026 | 15.76 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/03/2015 | Foreign Exchange Option | 10.10 | Call | | | 8.75410 | 7.618 | 15.78 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/03/2015 | Foreign Exchange Option | 10.10 | Put | | | 992.05410 | 876.718 | 15.78 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/03/2015 | Foreign Exchange Option | 10.11 | Call | | | 8.50880 | 7.322 | 15.80 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/03/2015 | Foreign Exchange Option | 10.11 | Put | | | 1,001.80880 | 886.422 | 15.80 | 0.00 | 0 | 0 |
| CAD/ R | On | 12/06/2015 | Foreign Exchange Option | 10.01 | Put | | | 864.28190 | 756.426 | 14.59 | 0.00 | 0 | 0 |
| CAD/ R | On | 12/06/2015 | Foreign Exchange Option | 9.99 | Call | | | 96.59940 | 104.502 | 14.52 | 0.00 | 0 | 0 |
| CAD/ R | On | 12/06/2015 | Foreign Exchange Option | 9.99 | Put | | | 846.89940 | 739.402 | 14.52 | 0.00 | 0 | 0 |
| CAD/ R | On | 12/06/2015 | Foreign Exchange Option | 10.00 | Call | | | 95.28040 | 103.002 | 14.55 | 0.00 | 0 | 0 |
| CAD/ R | On | 12/06/2015 | Foreign Exchange Option | 10.00 | Put | | | 855.58040 | 747.902 | 14.55 | 0.00 | 0 | 0 |
| CAD/ R | On | 12/06/2015 | Foreign Exchange Option | 10.01 | Call | | | 93.98190 | 101.526 | 14.59 | 0.00 | 0 | 0 |
| Total CAD/ R Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CAD/ R | | | | | | | | | | | 0.00 | 0 | 1,771 |
| CF CANDCO | On | 16/03/2015 | Foreign Exchange Future | | | 86.53170 | | 64.23250 | | | 0.00 | 0 | 10,000 |
| Total CF CANDCO CAFZ Future | | | | | | | | | | | 0.00 | 0 | 10,000 |
| Total CF CANDCO CAFZ | | | | | | | | | | | 0.00 | 0 | 10,000 |
| CF CANDCO | On | 02/03/2015 | Foreign Exchange Future | | | 341.52000 | | 240.17000 | | | 0.00 | 0 | 30 |
| Total CF CANDCO CAGE Future | | | | | | | | | | | 0.00 | 0 | 30 |
| Total CF CANDCO CAGE | | | | | | | | | | | 0.00 | 0 | 30 |
| CHF / R | On | 16/03/2015 | Foreign Exchange Future | | | 12.43860 | | 12.29480 | | | 0.00 | 0 | 3,031 |
| CHF / R | On | 12/06/2015 | Foreign Exchange Future | | | 12.67360 | | 12.52570 | | | 0.00 | 0 | 6,502 |
| Total CHF / R Future | | | | | | | | | | | 0.00 | 0 | 9,533 |
| CHF / R | On | 16/03/2015 | Foreign Exchange Option | 12.99 | Call | | | 53.11590 | 70.693 | 15.76 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| CHF / R | On | 16/03/2015 | Foreign Exchange Option | 12.99 | Put | | | 748.31590 | 622.093 | 15.76 | 0.00 | 0 | 0 |
| CHF / R | On | 16/03/2015 | Foreign Exchange Option | 13.00 | Call | | | 51.87250 | 69.250 | 15.80 | 0.00 | 0 | 0 |
| CHF / R | On | 16/03/2015 | Foreign Exchange Option | 13.00 | Put | | | 757.07250 | 630.650 | 15.80 | 0.00 | 0 | 0 |
| CHF / R | On | 16/03/2015 | Foreign Exchange Option | 13.01 | Call | | | 50.65520 | 67.837 | 15.84 | 0.00 | 0 | 0 |
| CHF / R | On | 16/03/2015 | Foreign Exchange Option | 13.01 | Put | | | 765.85520 | 639.237 | 15.84 | 0.00 | 0 | 0 |
| CHF / R | On | 12/06/2015 | Foreign Exchange Option | 11.84 | Call | | | 807.83090 | 922.146 | 12.63 | 0.00 | 0 | 0 |
| CHF / R | On | 12/06/2015 | Foreign Exchange Option | 11.84 | Put | | | 122.13090 | 88.546 | 12.63 | 0.00 | 0 | 0 |
| CHF / R | On | 12/06/2015 | Foreign Exchange Option | 11.85 | Call | | | 800.29960 | 913.983 | 12.63 | 0.00 | 0 | 0 |
| CHF / R | On | 12/06/2015 | Foreign Exchange Option | 11.85 | Put | | | 124.59960 | 90.383 | 12.63 | 0.00 | 0 | 0 |
| CHF / R | On | 12/06/2015 | Foreign Exchange Option | 11.86 | Call | | | 792.80400 | 905.848 | 12.63 | 0.00 | 0 | 0 |
| CHF / R | On | 12/06/2015 | Foreign Exchange Option | 11.86 | Put | | | 127.10400 | 92.248 | 12.63 | 0.00 | 0 | 0 |
| Total CHF / R Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CHF / R | | | | | | | | | | | 0.00 | 0 | 9,533 |
| CNH / R | On | 16/03/2015 | Foreign Exchange Future | | | 1.83490 | | 1.81080 | | | 0.00 | 0 | 0 |
| CNH / R | On | 12/06/2015 | Foreign Exchange Future | | | 1.84270 | | 1.81780 | | | 0.00 | 0 | 0 |
| Total CNH / R Future | | | | | | | | | | | 0.00 | 0 | 0 |
| CNH / R | On | 16/03/2015 | Foreign Exchange Option | 1.79 | Call | | | 408.81740 | 573.406 | 12.70 | 0.00 | 0 | 0 |
| CNH / R | On | 16/03/2015 | Foreign Exchange Option | 1.79 | Put | | | 200.81740 | 124.406 | 12.70 | 0.00 | 0 | 0 |
| CNH / R | On | 16/03/2015 | Foreign Exchange Option | 1.80 | Call | | | 347.27470 | 500.923 | 12.57 | 0.00 | 0 | 0 |
| CNH / R | On | 16/03/2015 | Foreign Exchange Option | 1.80 | Put | | | 239.27470 | 151.923 | 12.57 | 0.00 | 0 | 0 |
| CNH / R | On | 16/03/2015 | Foreign Exchange Option | 1.81 | Call | | | 296.33490 | 432.996 | 12.44 | 0.00 | 0 | 0 |
| CNH / R | On | 16/03/2015 | Foreign Exchange Option | 1.81 | Put | | | 288.33490 | 183.996 | 12.44 | 0.00 | 0 | 0 |
| CNH / R | On | 12/06/2015 | Foreign Exchange Option | 1.84 | Call | | | 451.84660 | 546.318 | 12.35 | 0.00 | 0 | 0 |
| CNH / R | On | 12/06/2015 | Foreign Exchange Option | 1.84 | Put | | | 673.84660 | 519.318 | 12.35 | 0.00 | 0 | 0 |
| CNH / R | On | 12/06/2015 | Foreign Exchange Option | 1.85 | Call | | | 415.29080 | 497.790 | 12.33 | 0.00 | 0 | 0 |
| CNH / R | On | 12/06/2015 | Foreign Exchange Option | 1.85 | Put | | | 737.29080 | 570.790 | 12.33 | 0.00 | 0 | 0 |
| CNH / R | On | 12/06/2015 | Foreign Exchange Option | 1.86 | Call | | | 381.33720 | 458.155 | 12.45 | 0.00 | 0 | 0 |
| CNH / R | On | 12/06/2015 | Foreign Exchange Option | 1.86 | Put | | | 803.33720 | 631.155 | 12.45 | 0.00 | 0 | 0 |
| Total CNH / R Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CNH / R | | | | | | | | | | | 0.00 | 0 | 0 |
| DKK / R | On | 16/03/2015 | Foreign Exchange Future | | | 1.75750 | | 1.75000 | | | 0.00 | 0 | 0 |
| DKK / R | On | 12/06/2015 | Foreign Exchange Future | | | 1.78870 | | 1.75000 | | | 0.00 | 0 | 0 |
| DKK / R | On | 14/09/2015 | Foreign Exchange Future | | | 1.82120 | | 1.75000 | | | 0.00 | 0 | 0 |
| Total DKK / R Future | | | | | | | | | | | 0.00 | 0 | 0 |
| DKK / R | On | 16/03/2015 | Foreign Exchange Option | 1.74 | Call | | | 0.00000 | 328.054 | 15.28 | 0.00 | 0 | 0 |
| DKK / R | On | 16/03/2015 | Foreign Exchange Option | 1.74 | Put | | | 0.00000 | 153.054 | 15.28 | 0.00 | 0 | 0 |
| DKK / R | On | 16/03/2015 | Foreign Exchange Option | 1.75 | Call | | | 0.00000 | 270.495 | 15.30 | 0.00 | 0 | 0 |
| DKK / R | On | 16/03/2015 | Foreign Exchange Option | 1.75 | Put | | | 0.00000 | 195.495 | 15.30 | 0.00 | 0 | 0 |
| DKK / R | On | 16/03/2015 | Foreign Exchange Option | 1.76 | Call | | | 0.00000 | 221.628 | 15.45 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|-----------------------------------|----|------------|-------------------------|--------|------------|--------------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| DKK / R | On | 16/03/2015 | Foreign Exchange Option | 1.76 | Put | | | 0.00000 | 246.628 | 15.45 | 0.00 | 0 | 0 |
| DKK / R | On | 12/06/2015 | Foreign Exchange Option | 1.74 | Call | | | 0.00000 | 862.291 | 14.20 | 0.00 | 0 | 0 |
| DKK / R | On | 12/06/2015 | Foreign Exchange Option | 1.74 | Put | | | 0.00000 | 375.291 | 14.20 | 0.00 | 0 | 0 |
| DKK / R | On | 12/06/2015 | Foreign Exchange Option | 1.75 | Call | | | 0.00000 | 804.709 | 14.26 | 0.00 | 0 | 0 |
| DKK / R | On | 12/06/2015 | Foreign Exchange Option | 1.75 | Put | | | 0.00000 | 417.709 | 14.26 | 0.00 | 0 | 0 |
| DKK / R | On | 12/06/2015 | Foreign Exchange Option | 1.76 | Call | | | 0.00000 | 749.886 | 14.32 | 0.00 | 0 | 0 |
| DKK / R | On | 12/06/2015 | Foreign Exchange Option | 1.76 | Put | | | 0.00000 | 462.886 | 14.32 | 0.00 | 0 | 0 |
| DKK / R | On | 14/09/2015 | Foreign Exchange Option | 1.76 | Put | | | 0.00000 | 510.418 | 14.04 | 0.00 | 0 | 0 |
| DKK / R | On | 14/09/2015 | Foreign Exchange Option | 1.74 | Call | | | 0.00000 | 1,240.539 | 13.92 | 0.00 | 0 | 0 |
| DKK / R | On | 14/09/2015 | Foreign Exchange Option | 1.74 | Put | | | 0.00000 | 428.539 | 13.92 | 0.00 | 0 | 0 |
| DKK / R | On | 14/09/2015 | Foreign Exchange Option | 1.75 | Call | | | 0.00000 | 1,180.406 | 13.98 | 0.00 | 0 | 0 |
| DKK / R | On | 14/09/2015 | Foreign Exchange Option | 1.75 | Put | | | 0.00000 | 468.407 | 13.98 | 0.00 | 0 | 0 |
| DKK / R | On | 14/09/2015 | Foreign Exchange Option | 1.76 | Call | | | 0.00000 | 1,122.418 | 14.04 | 0.00 | 0 | 0 |
| Total DKK / R Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total DKK / R | | | | | | | | | | | 0.00 | 0 | 0 |
| KES / R | On | 16/03/2015 | Foreign Exchange Future | | | 0.12530 | | 0.12340 | | | 0.00 | 0 | 8 |
| KES / R | On | 11/12/2015 | Foreign Exchange Future | | | 0.12410 | | 0.12070 | | | 0.00 | 0 | 1,870 |
| Total KES / R Future | | | | | | | | | | | 0.00 | 0 | 1,878 |
| Total KES / R | | | | | | | | | | | 0.00 | 0 | 1,878 |
| NGN / R | On | 16/03/2015 | Foreign Exchange Future | | | 0.05590 | | 0.05520 | | | 195,650.00 | 3,500 | 14,340 |
| NGN / R | On | 11/12/2015 | Foreign Exchange Future | | | 0.04820 | | 0.04770 | | | 404,880.00 | 8,400 | 74,494 |
| Total NGN / R Future | | | | | | | | | | | 600,530.00 | 11,900 | 88,834 |
| Total NGN / R | | | | | | | | | | | 600,530.00 | 11,900 | 88,834 |
| QUANTO € | On | 16/03/2015 | Foreign Exchange Future | | | 1.13490 | | 1.14290 | | | 11,349.00 | 10 | 358 |
| QUANTO € | On | 12/06/2015 | Foreign Exchange Future | | | 1.13610 | | 1.14410 | | | 0.00 | 0 | 300 |
| QUANTO € | On | 14/09/2015 | Foreign Exchange Future | | | 1.13790 | | 1.14580 | | | 0.00 | 0 | 0 |
| QUANTO € | On | 11/12/2015 | Foreign Exchange Future | | | 1.14030 | | 1.14790 | | | 0.00 | 0 | 0 |
| Total QUANTO € / \$ Future | | | | | | | | | | | 11,349.00 | 10 | 658 |
| Total QUANTO € / \$ | | | | | | | | | | | 11,349.00 | 10 | 658 |
| RAIN | On | 16/03/2015 | Foreign Exchange Future | | | 20,500.92000 | | 20,328.38000 | | | 0.00 | 0 | 0 |
| Total RAIN Future | | | | | | | | | | | 0.00 | 0 | 0 |
| Total RAIN | | | | | | | | | | | 0.00 | 0 | 0 |
| TRY / R | On | 16/03/2015 | Foreign Exchange Future | | | 4.63450 | | 4.61930 | | | 0.00 | 0 | 0 |
| TRY / R | On | 12/06/2015 | Foreign Exchange Future | | | 4.61240 | | 4.59950 | | | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------|-------------------|------------|-------------------------|------------------|------------------|
| Total TRY / R Future | | | | | | | | 0.00 | 0 | 0 |
| TRY / R On 16/03/2015 Foreign Exchange Option | 4.99 | Call | | | 5.55450 | 3.901 | 13.53 | 0.00 | 0 | 0 |
| TRY / R On 16/03/2015 Foreign Exchange Option | 4.99 | Put | | | 376.25450 | 359.401 | 13.53 | 0.00 | 0 | 0 |
| TRY / R On 16/03/2015 Foreign Exchange Option | 5.00 | Call | | | 5.25550 | 3.763 | 13.72 | 0.00 | 0 | 0 |
| TRY / R On 16/03/2015 Foreign Exchange Option | 5.00 | Put | | | 385.95550 | 369.263 | 13.72 | 0.00 | 0 | 0 |
| TRY / R On 16/03/2015 Foreign Exchange Option | 5.01 | Call | | | 4.97580 | 3.635 | 13.92 | 0.00 | 0 | 0 |
| TRY / R On 16/03/2015 Foreign Exchange Option | 5.01 | Put | | | 395.67580 | 379.135 | 13.92 | 0.00 | 0 | 0 |
| TRY / R On 12/06/2015 Foreign Exchange Option | 4.99 | Call | | | 29.77310 | 28.573 | 12.97 | 0.00 | 0 | 0 |
| TRY / R On 12/06/2015 Foreign Exchange Option | 4.99 | Put | | | 420.27310 | 406.173 | 12.97 | 0.00 | 0 | 0 |
| TRY / R On 12/06/2015 Foreign Exchange Option | 5.00 | Call | | | 28.71640 | 27.533 | 13.02 | 0.00 | 0 | 0 |
| TRY / R On 12/06/2015 Foreign Exchange Option | 5.00 | Put | | | 429.21640 | 415.133 | 13.02 | 0.00 | 0 | 0 |
| TRY / R On 12/06/2015 Foreign Exchange Option | 5.01 | Call | | | 27.70000 | 26.532 | 13.07 | 0.00 | 0 | 0 |
| TRY / R On 12/06/2015 Foreign Exchange Option | 5.01 | Put | | | 438.20000 | 424.132 | 13.07 | 0.00 | 0 | 0 |
| Total TRY / R Option | | | | | | | | 0.00 | 0 | 0 |
| Total TRY / R | | | | | | | | 0.00 | 0 | 0 |
| ZMW / R On 16/03/2015 Foreign Exchange Future | | | 1.71470 | | 1.68640 | | | 0.00 | 0 | 12 |
| ZMW / R On 12/06/2015 Foreign Exchange Future | | | 1.66240 | | 1.63610 | | | 0.00 | 0 | 0 |
| Total ZMW / R Future | | | | | | | | 0.00 | 0 | 12 |
| Total ZMW / R | | | | | | | | 0.00 | 0 | 12 |
| Total Futures | | | | | | | | 1 084 463 136.40 | 104,473 | 1,713,472 |
| Total Options | | | | | | | | 5 391 478.44 | 40,603 | 1,977,928 |
| Grand Total: | | | | | | | | 1,089,854,614.84 | 145,076 | 3,691,400 |