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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/09/2015

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------|------------------|---------------|
| \$ / R On 23/09/2015 Foreign Exchange Future | | | 13.26860 | | 13.37560 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 25/09/2015 Foreign Exchange Future | | | 13.27230 | | 13.37940 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 28/09/2015 Foreign Exchange Future | | | 13.27800 | | 13.38510 | | | 0.0000 | 0.00 | 0 | 1,700 |
| \$ / R On 30/09/2015 Foreign Exchange Future | | | 13.28180 | | 13.38940 | | | 0.0000 | 0.00 | 0 | 400 |
| \$ / R On 02/10/2015 Foreign Exchange Future | | | 13.28660 | | 13.39420 | | | 0.0000 | 66,433,000.00 | 5,000 | 8,000 |
| \$ / R On 06/10/2015 Foreign Exchange Future | | | 13.29610 | | 13.40390 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 09/10/2015 Foreign Exchange Future | | | 13.30330 | | 13.41110 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 13/10/2015 Foreign Exchange Future | | | 13.31280 | | 13.42070 | | | 0.0000 | 0.00 | 0 | 2,726 |
| \$ / R On 14/10/2015 Foreign Exchange Future | | | 13.31520 | | 13.42310 | | | 0.0000 | 0.00 | 0 | 1,000 |
| \$ / R On 20/10/2015 Foreign Exchange Future | | | 13.32950 | | 13.43760 | | | 0.0000 | 0.00 | 0 | 600 |
| \$ / R On 28/10/2015 Foreign Exchange Future | | | 13.34790 | | 13.45650 | | | 0.0000 | 0.00 | 0 | 351 |
| \$ / R On 05/11/2015 Foreign Exchange Future | | | 13.36610 | | 13.47530 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 10/11/2015 Foreign Exchange Future | | | 13.37750 | | 13.48710 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 17/11/2015 Foreign Exchange Future | | | 13.39350 | | 13.50360 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 18/11/2015 Foreign Exchange Future | | | 13.39570 | | 13.50590 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 20/11/2015 Foreign Exchange Future | | | 13.40030 | | 13.51060 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 24/11/2015 Foreign Exchange Future | | | 13.40950 | | 13.52010 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 25/11/2015 Foreign Exchange Future | | | 13.41180 | | 13.52240 | | | 0.0000 | 0.00 | 0 | 250 |
| \$ / R On 08/12/2015 Foreign Exchange Future | | | 13.44230 | | 13.55300 | | | 0.0000 | 0.00 | 0 | 276 |
| \$ / R On 11/12/2015 Foreign Exchange Future | | | 13.44930 | | 13.56010 | | | 0.0000 | 438,689,267.40 | 32,618 | 697,584 |
| \$ / R On 21/12/2015 Foreign Exchange Future | | | 13.47280 | | 13.58360 | | | 0.0000 | 0.00 | 0 | 250 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-----------------------|------------------|----------------|
| \$ / R | On | 13/01/2016 | Foreign Exchange Future | | | 13.52770 | | 13.63940 | | | 0.0000 | 0.00 | 0 | 1,150 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Future | | | 13.56120 | | 13.67340 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 12/02/2016 | Foreign Exchange Future | | | 13.59950 | | 13.71220 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 19/02/2016 | Foreign Exchange Future | | | 13.61620 | | 13.72920 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 25/02/2016 | Foreign Exchange Future | | | 13.63050 | | 13.74370 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 11/03/2016 | Foreign Exchange Future | | | 13.66640 | | 13.78010 | | | 0.0000 | 0.00 | 0 | 272 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Future | | | 13.67360 | | 13.78740 | | | 0.0000 | 75,273,168.00 | 5,505 | 55,892 |
| \$ / R | On | 16/03/2016 | Foreign Exchange Future | | | 13.67840 | | 13.79220 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2016 | Foreign Exchange Future | | | 13.70990 | | 13.82420 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Future | | | 13.77870 | | 13.89380 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Future | | | 13.85490 | | 13.97090 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 06/06/2016 | Foreign Exchange Future | | | 13.87950 | | 13.99580 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Future | | | 13.88680 | | 14.00330 | | | 0.0000 | 0.00 | 0 | 264 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Future | | | 13.89670 | | 14.01320 | | | 0.0000 | 0.00 | 0 | 21,288 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Future | | | 13.93400 | | 14.05100 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Future | | | 14.00730 | | 14.12490 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 11/08/2016 | Foreign Exchange Future | | | 14.04530 | | 14.16310 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Future | | | 14.08320 | | 14.20130 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Future | | | 14.11100 | | 14.22940 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 08/09/2016 | Foreign Exchange Future | | | 14.11610 | | 14.23450 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Future | | | 14.13380 | | 14.25230 | | | 0.0000 | 0.00 | 0 | 259 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Future | | | 14.14390 | | 14.26250 | | | 0.0000 | 0.00 | 0 | 1,125 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Future | | | 14.16620 | | 14.28450 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Future | | | 14.23480 | | 14.35220 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Future | | | 14.31560 | | 14.43210 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Future | | | 14.35480 | | 14.47080 | | | 0.0000 | 0.00 | 0 | 251 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Future | | | 14.36700 | | 14.48280 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Future | | | 14.57270 | | 14.68600 | | | 0.0000 | 0.00 | 0 | 0 |
| Total \$ / R Future | | | | | | | | | | | | 580,395,435.40 | 43,123 | 793,638 |
| \$ / R | On | 23/09/2015 | Foreign Exchange Option | 13.93 | Call | | | 15.67580 | 2.246 | 20.08 | 0.0198 | 0.00 | 0 | 3,600 |
| \$ / R | On | 23/09/2015 | Foreign Exchange Option | 13.93 | Put | | | 570.07580 | 663.646 | 20.08 | 0.9802 | 0.00 | 0 | 3,600 |
| \$ / R | On | 25/09/2015 | Foreign Exchange Option | 13.09 | Call | | | 332.43690 | 229.277 | 15.94 | 0.7382 | 0.00 | 0 | 2,500 |
| \$ / R | On | 25/09/2015 | Foreign Exchange Option | 13.09 | Put | | | 43.03690 | 46.977 | 15.94 | 0.2618 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 10.80 | Call | | | 2,585.11020 | 2,478.003 | 30.66 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 10.80 | Put | | | 0.01020 | 0.003 | 30.66 | 0.0000 | 0.00 | 0 | 300 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 11.15 | Call | | | 2,235.13430 | 2,128.009 | 27.73 | 0.9999 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 11.15 | Put | | | 0.03430 | 0.009 | 27.73 | 0.0001 | 0.00 | 0 | 250 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 11.40 | Call | | | 1,985.18300 | 1,878.021 | 25.64 | 0.9998 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 16.80 | Put | | | 3,415.06420 | 3,522.076 | 41.34 | 0.9997 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 11.40 | Put | | | 0.08300 | 0.021 | 25.64 | 0.0002 | 0.00 | 0 | 1,000 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 13.27 | Call | | | 229.23070 | 139.693 | 15.48 | 0.5145 | 0.00 | 0 | 250 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 13.27 | Put | | | 114.13070 | 131.693 | 15.48 | 0.4855 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 14.00 | Call | | | 28.94730 | 10.211 | 19.88 | 0.0556 | 0.00 | 0 | 1,000 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 14.00 | Put | | | 643.84730 | 732.211 | 19.88 | 0.9444 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 16.80 | Call | | | 0.16420 | 0.076 | 41.34 | 0.0003 | 0.00 | 0 | 300 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 30/09/2015 | Foreign Exchange Option | 12.80 | Call | | | 604.61080 | 496.230 | 15.05 | 0.9143 | 0.00 | 0 | 0 |
| \$ / R | On | 30/09/2015 | Foreign Exchange Option | 12.80 | Put | | | 15.21080 | 14.430 | 15.05 | 0.0857 | 0.00 | 0 | 0 |
| \$ / R | On | 30/09/2015 | Foreign Exchange Option | 13.59 | Call | | | 112.95430 | 59.903 | 17.68 | 0.2421 | 0.00 | 0 | 0 |
| \$ / R | On | 30/09/2015 | Foreign Exchange Option | 13.59 | Put | | | 313.55430 | 368.103 | 17.68 | 0.7579 | 0.00 | 0 | 6,110 |
| \$ / R | On | 30/09/2015 | Foreign Exchange Option | 13.64 | Call | | | 99.38150 | 51.143 | 17.97 | 0.2117 | 0.00 | 0 | 6,110 |
| \$ / R | On | 30/09/2015 | Foreign Exchange Option | 13.64 | Put | | | 349.98150 | 409.343 | 17.97 | 0.7883 | 0.00 | 0 | 0 |
| \$ / R | On | 02/10/2015 | Foreign Exchange Option | 13.47 | Call | | | 167.61510 | 103.206 | 17.25 | 0.3486 | 0.00 | 0 | 201 |
| \$ / R | On | 02/10/2015 | Foreign Exchange Option | 13.47 | Put | | | 243.41510 | 286.606 | 17.25 | 0.6514 | 0.00 | 0 | 201 |
| \$ / R | On | 02/10/2015 | Foreign Exchange Option | 13.26 | Call | | | 0.00000 | 182.003 | 16.24 | 0.5315 | 1,092,019.20 | 6,000 | 3,000 |
| \$ / R | On | 02/10/2015 | Foreign Exchange Option | 13.26 | Put | | | 0.00000 | 155.403 | 16.24 | 0.4685 | 0.00 | 0 | 0 |
| \$ / R | On | 02/10/2015 | Foreign Exchange Option | 13.39 | Call | | | 200.81350 | 128.435 | 16.82 | 0.4134 | 0.00 | 0 | 10,000 |
| \$ / R | On | 02/10/2015 | Foreign Exchange Option | 13.39 | Put | | | 196.61350 | 231.835 | 16.82 | 0.5866 | 0.00 | 0 | 0 |
| \$ / R | On | 06/10/2015 | Foreign Exchange Option | 13.25 | Put | | | 140.61130 | 162.901 | 15.74 | 0.4535 | 0.00 | 0 | 0 |
| \$ / R | On | 06/10/2015 | Foreign Exchange Option | 13.25 | Call | | | 294.51130 | 209.001 | 15.74 | 0.5465 | 0.00 | 0 | 0 |
| \$ / R | On | 09/10/2015 | Foreign Exchange Option | 13.98 | Call | | | 74.30940 | 44.736 | 19.16 | 0.1453 | 0.00 | 0 | 5,000 |
| \$ / R | On | 09/10/2015 | Foreign Exchange Option | 13.98 | Put | | | 643.20940 | 721.436 | 19.16 | 0.8547 | 0.00 | 0 | 0 |
| \$ / R | On | 13/10/2015 | Foreign Exchange Option | 12.88 | Call | | | 586.84930 | 485.072 | 14.46 | 0.8138 | 0.00 | 0 | 0 |
| \$ / R | On | 13/10/2015 | Foreign Exchange Option | 12.88 | Put | | | 46.14930 | 52.272 | 14.46 | 0.1862 | 0.00 | 0 | 0 |
| \$ / R | On | 14/10/2015 | Foreign Exchange Option | 13.89 | Call | | | 107.12850 | 70.997 | 18.30 | 0.2001 | 0.00 | 0 | 0 |
| \$ / R | On | 14/10/2015 | Foreign Exchange Option | 13.89 | Put | | | 574.02850 | 645.797 | 18.30 | 0.7999 | 0.00 | 0 | 0 |
| \$ / R | On | 20/10/2015 | Foreign Exchange Option | 13.39 | Call | | | 290.90900 | 219.532 | 15.76 | 0.4706 | 0.00 | 0 | 0 |
| \$ / R | On | 20/10/2015 | Foreign Exchange Option | 13.39 | Put | | | 243.30900 | 280.032 | 15.76 | 0.5294 | 0.00 | 0 | 0 |
| \$ / R | On | 20/10/2015 | Foreign Exchange Option | 13.63 | Call | | | 198.11170 | 144.338 | 16.85 | 0.3365 | 0.00 | 0 | 0 |
| \$ / R | On | 20/10/2015 | Foreign Exchange Option | 13.63 | Put | | | 390.51170 | 444.838 | 16.85 | 0.6635 | 0.00 | 0 | 0 |
| \$ / R | On | 20/10/2015 | Foreign Exchange Option | 13.31 | Call | | | 0.00000 | 253.041 | 15.46 | 0.5219 | 1,518,244.20 | 6,000 | 3,000 |
| \$ / R | On | 20/10/2015 | Foreign Exchange Option | 13.31 | Put | | | 0.00000 | 233.541 | 15.46 | 0.4781 | 0.00 | 0 | 0 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 16.98 | Call | | | 7.01520 | 0.327 | 23.54 | 0.0011 | 0.00 | 0 | 300 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 16.98 | Put | | | 3,530.51520 | 3,632.427 | 23.54 | 0.9989 | 0.00 | 0 | 0 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 10.80 | Call | | | 2,656.81680 | 2,548.096 | 20.45 | 0.9992 | 0.00 | 0 | 0 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 10.80 | Put | | | 0.31680 | 0.196 | 20.45 | 0.0008 | 0.00 | 0 | 300 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 11.15 | Call | | | 2,307.10650 | 2,198.332 | 18.83 | 0.9982 | 0.00 | 0 | 0 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 11.15 | Put | | | 0.60650 | 0.432 | 18.83 | 0.0018 | 0.00 | 0 | 250 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 13.56 | Call | | | 263.77620 | 203.749 | 16.77 | 0.3989 | 0.00 | 0 | 250 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 13.56 | Put | | | 367.27620 | 415.849 | 16.77 | 0.6011 | 0.00 | 0 | 0 |
| \$ / R | On | 05/11/2015 | Foreign Exchange Option | 12.72 | Call | | | 814.33530 | 709.076 | 14.44 | 0.8345 | 0.00 | 0 | 300 |
| \$ / R | On | 05/11/2015 | Foreign Exchange Option | 12.72 | Put | | | 59.03530 | 62.976 | 14.44 | 0.1655 | 0.00 | 0 | 0 |
| \$ / R | On | 05/11/2015 | Foreign Exchange Option | 13.00 | Call | | | 600.66830 | 508.446 | 15.17 | 0.7027 | 0.00 | 0 | 300 |
| \$ / R | On | 05/11/2015 | Foreign Exchange Option | 13.00 | Put | | | 125.36830 | 142.346 | 15.17 | 0.2973 | 0.00 | 0 | 0 |
| \$ / R | On | 10/11/2015 | Foreign Exchange Option | 14.25 | Call | | | 146.25630 | 113.673 | 19.57 | 0.2089 | 0.00 | 0 | 20,000 |
| \$ / R | On | 10/11/2015 | Foreign Exchange Option | 14.25 | Put | | | 909.15630 | 986.173 | 19.57 | 0.7911 | 0.00 | 0 | 0 |
| \$ / R | On | 10/11/2015 | Foreign Exchange Option | 13.00 | Call | | | 621.95930 | 529.817 | 15.19 | 0.6996 | 0.00 | 0 | 0 |
| \$ / R | On | 10/11/2015 | Foreign Exchange Option | 13.00 | Put | | | 134.85930 | 152.317 | 15.19 | 0.3004 | 0.00 | 0 | 10,000 |
| \$ / R | On | 10/11/2015 | Foreign Exchange Option | 13.14 | Call | | | 532.64500 | 446.801 | 15.57 | 0.6299 | 0.00 | 0 | 0 |
| \$ / R | On | 10/11/2015 | Foreign Exchange Option | 13.14 | Put | | | 185.54500 | 209.301 | 15.57 | 0.3701 | 0.00 | 0 | 8,000 |
| \$ / R | On | 10/11/2015 | Foreign Exchange Option | 13.81 | Call | | | 242.09960 | 191.945 | 17.84 | 0.3321 | 0.00 | 0 | 10,000 |
| \$ / R | On | 10/11/2015 | Foreign Exchange Option | 13.81 | Put | | | 564.99960 | 624.445 | 17.84 | 0.6679 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 17/11/2015 | Foreign Exchange Option | 13.15 | Call | | | 557.00160 | 471.653 | 15.65 | 0.6258 | 0.00 | 0 | 12,500 |
| \$ / R | On | 17/11/2015 | Foreign Exchange Option | 13.15 | Put | | | 203.40160 | 228.153 | 15.65 | 0.3742 | 0.00 | 0 | 0 |
| \$ / R | On | 18/11/2015 | Foreign Exchange Option | 13.17 | Call | | | 550.09910 | 465.646 | 15.74 | 0.6165 | 0.00 | 0 | 6,000 |
| \$ / R | On | 18/11/2015 | Foreign Exchange Option | 13.17 | Put | | | 214.19910 | 239.946 | 15.74 | 0.3835 | 0.00 | 0 | 0 |
| \$ / R | On | 20/11/2015 | Foreign Exchange Option | 13.14 | Call | | | 577.24250 | 491.746 | 15.74 | 0.6303 | 0.00 | 0 | 0 |
| \$ / R | On | 20/11/2015 | Foreign Exchange Option | 13.14 | Put | | | 206.64250 | 231.446 | 15.74 | 0.3697 | 0.00 | 0 | 8,000 |
| \$ / R | On | 24/11/2015 | Foreign Exchange Option | 13.99 | Call | | | 249.59400 | 204.090 | 18.54 | 0.3107 | 0.00 | 0 | 5,000 |
| \$ / R | On | 24/11/2015 | Foreign Exchange Option | 13.99 | Put | | | 719.49400 | 784.590 | 18.54 | 0.6893 | 0.00 | 0 | 0 |
| \$ / R | On | 24/11/2015 | Foreign Exchange Option | 13.68 | Call | | | 340.53940 | 282.577 | 17.43 | 0.4090 | 0.00 | 0 | 9,000 |
| \$ / R | On | 24/11/2015 | Foreign Exchange Option | 13.68 | Put | | | 500.43940 | 553.077 | 17.43 | 0.5910 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 12.85 | Call | | | 788.27080 | 692.526 | 15.06 | 0.7552 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 12.85 | Put | | | 115.87080 | 130.726 | 15.06 | 0.2448 | 0.00 | 0 | 15,000 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 12.93 | Call | | | 731.92500 | 639.081 | 15.27 | 0.7218 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 12.93 | Put | | | 139.52500 | 157.281 | 15.27 | 0.2782 | 0.00 | 0 | 201 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.03 | Call | | | 665.54800 | 576.599 | 15.53 | 0.6788 | 0.00 | 0 | 5,000 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 17.45 | Put | | | 3,961.42050 | 4,063.617 | 32.55 | 0.9643 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 10.80 | Call | | | 2,724.12570 | 2,613.296 | 19.34 | 0.9958 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 10.80 | Put | | | 1.72570 | 1.496 | 19.34 | 0.0042 | 0.00 | 0 | 300 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 11.15 | Call | | | 2,375.63420 | 2,264.608 | 18.03 | 0.9921 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 11.15 | Put | | | 3.23420 | 2.808 | 18.03 | 0.0079 | 0.00 | 0 | 250 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.73 | Put | | | 536.19150 | 591.013 | 17.66 | 0.6062 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 12.63 | Call | | | 963.91160 | 858.980 | 14.78 | 0.8348 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 12.63 | Put | | | 71.51160 | 77.180 | 14.78 | 0.1652 | 0.00 | 0 | 5,000 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.85 | Call | | | 291.64490 | 240.758 | 18.09 | 0.3546 | 0.00 | 0 | 250 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.85 | Put | | | 619.24490 | 678.958 | 18.09 | 0.6454 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 17.45 | Call | | | 33.82050 | 25.417 | 32.55 | 0.0357 | 0.00 | 0 | 300 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.33 | Put | | | 301.11240 | 335.811 | 16.30 | 0.4514 | 0.00 | 0 | 201 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.43 | Call | | | 444.97880 | 374.322 | 16.59 | 0.5067 | 0.00 | 0 | 5,000 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.43 | Put | | | 352.57880 | 392.522 | 16.59 | 0.4933 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.65 | Call | | | 355.90590 | 296.706 | 17.37 | 0.4218 | 0.00 | 0 | 15,000 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.65 | Put | | | 483.50590 | 534.906 | 17.37 | 0.5782 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.73 | Call | | | 328.59150 | 272.813 | 17.66 | 0.3938 | 0.00 | 0 | 201 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.03 | Put | | | 173.14800 | 194.799 | 15.53 | 0.3212 | 0.00 | 0 | 5,000 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.24 | Call | | | 540.89230 | 460.928 | 16.07 | 0.5873 | 0.00 | 0 | 5,000 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.24 | Put | | | 258.49230 | 289.128 | 16.07 | 0.4127 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.25 | Call | | | 535.45180 | 455.936 | 16.10 | 0.5829 | 1,367,808.90 | 3,000 | 11,500 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.25 | Put | | | 263.05180 | 294.136 | 16.10 | 0.4171 | 0.00 | 0 | 15,000 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.33 | Call | | | 493.51240 | 417.611 | 16.30 | 0.5486 | 0.00 | 0 | 201 |
| \$ / R | On | 08/12/2015 | Foreign Exchange Option | 12.34 | Call | | | 1,257.25870 | 1,151.125 | 14.91 | 0.8950 | 0.00 | 0 | 0 |
| \$ / R | On | 08/12/2015 | Foreign Exchange Option | 12.34 | Put | | | 44.25870 | 48.825 | 14.91 | 0.1050 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 15.80 | Call | | | 85.51920 | 71.507 | 24.91 | 0.0989 | 0.00 | 0 | 53,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 15.80 | Put | | | 2,325.41920 | 2,422.207 | 24.91 | 0.9011 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 16.50 | Call | | | 63.41760 | 54.577 | 27.88 | 0.0719 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 16.50 | Put | | | 3,003.31760 | 3,105.277 | 27.88 | 0.9281 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 20.77 | Call | | | 3.51020 | 2.408 | 33.00 | 0.0038 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 20.77 | Put | | | 7,213.41020 | 7,323.108 | 33.00 | 0.9962 | 0.00 | 0 | 0 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.97 | Call | | 146.86640 | 123.443 | 22.14 | 0.1697 | 0.00 | 0 | 8,210 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.97 | Put | | 1,556.76640 | 1,644.143 | 22.14 | 0.8303 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 15.00 | Call | | 143.75630 | 120.789 | 22.24 | 0.1662 | 0.00 | 0 | 111,100 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 15.00 | Put | | 1,583.65630 | 1,671.489 | 22.24 | 0.8338 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 15.30 | Call | | 116.93880 | 97.998 | 23.24 | 0.1356 | 0.00 | 0 | 3,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 15.30 | Put | | 1,856.83880 | 1,948.698 | 23.24 | 0.8644 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.70 | Call | | 178.48560 | 150.755 | 21.22 | 0.2054 | 0.00 | 0 | 4,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.70 | Put | | 1,318.38560 | 1,401.455 | 21.22 | 0.7946 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.75 | Call | | 172.04990 | 145.254 | 21.40 | 0.1982 | 0.00 | 0 | 200 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.75 | Put | | 1,361.94990 | 1,445.954 | 21.40 | 0.8018 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.84 | Call | | 161.20780 | 135.868 | 21.71 | 0.1860 | 0.00 | 0 | 8,200 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.84 | Put | | 1,441.10780 | 1,526.568 | 21.71 | 0.8140 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.37 | Call | | 229.65240 | 194.778 | 20.05 | 0.2610 | 0.00 | 0 | 580 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.37 | Put | | 1,039.55240 | 1,115.478 | 20.05 | 0.7390 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.40 | Call | | 224.30050 | 190.150 | 20.16 | 0.2553 | 0.00 | 0 | 2,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.40 | Put | | 1,064.20050 | 1,140.850 | 20.16 | 0.7447 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.50 | Call | | 207.53880 | 175.691 | 20.51 | 0.2372 | 0.00 | 0 | 55,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.50 | Put | | 1,147.43880 | 1,226.391 | 20.51 | 0.7628 | 0.00 | 0 | 201 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.24 | Call | | 254.76980 | 216.531 | 19.59 | 0.2875 | 0.00 | 0 | 250 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.24 | Put | | 934.66980 | 1,007.231 | 19.59 | 0.7125 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.28 | Call | | 246.67860 | 209.533 | 19.74 | 0.2790 | 0.00 | 0 | 12,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.28 | Put | | 966.57860 | 1,040.233 | 19.74 | 0.7210 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.30 | Call | | 242.76510 | 206.138 | 19.81 | 0.2749 | 0.00 | 0 | 10,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.30 | Put | | 982.66510 | 1,056.838 | 19.81 | 0.7251 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.01 | Call | | 308.46960 | 263.007 | 18.79 | 0.3416 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.01 | Put | | 758.36960 | 823.706 | 18.79 | 0.6584 | 0.00 | 0 | 50,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.12 | Call | | 281.30500 | 239.314 | 19.17 | 0.3145 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.12 | Put | | 841.20500 | 910.014 | 19.17 | 0.6855 | 0.00 | 0 | 500 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.20 | Call | | 263.27550 | 223.820 | 19.45 | 0.2962 | 0.00 | 0 | 1,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.20 | Put | | 903.17550 | 974.520 | 19.45 | 0.7038 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.91 | Call | | 335.77290 | 286.996 | 18.45 | 0.3683 | 0.00 | 0 | 100 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.91 | Put | | 685.67290 | 747.696 | 18.45 | 0.6317 | 0.00 | 0 | 100 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.92 | Call | | 332.92560 | 284.486 | 18.48 | 0.3656 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.92 | Put | | 692.82560 | 755.186 | 18.48 | 0.6344 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.00 | Call | | 311.08520 | 265.298 | 18.76 | 0.3442 | 0.00 | 0 | 51,500 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.00 | Put | | 750.98520 | 815.998 | 18.76 | 0.6558 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.66 | Call | | 416.44330 | 358.573 | 17.59 | 0.4435 | 0.00 | 0 | 2,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.66 | Put | | 516.34330 | 569.273 | 17.59 | 0.5565 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.72 | Call | | 395.33460 | 339.745 | 17.80 | 0.4244 | 0.00 | 0 | 500 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.72 | Put | | 555.23460 | 610.445 | 17.80 | 0.5756 | 0.00 | 0 | 500 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.83 | Call | | 359.56160 | 307.997 | 18.17 | 0.3911 | 0.00 | 0 | 1,260 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.83 | Put | | 629.46160 | 688.697 | 18.17 | 0.6089 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.63 | Call | | 427.44420 | 368.410 | 17.49 | 0.4534 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.63 | Put | | 497.34420 | 549.110 | 17.49 | 0.5466 | 0.00 | 0 | 250 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.64 | Call | | 423.74530 | 365.100 | 17.52 | 0.4501 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.64 | Put | | 503.64530 | 555.800 | 17.52 | 0.5499 | 0.00 | 0 | 10,000 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.65 | Call | | | 420.07760 | 361.819 | 17.56 | 0.4468 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.65 | Put | | | 509.97760 | 562.519 | 17.56 | 0.5532 | 0.00 | 0 | 15,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.59 | Call | | | 442.58950 | 381.984 | 17.35 | 0.4668 | 0.00 | 0 | 12,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.59 | Put | | | 472.48950 | 522.684 | 17.35 | 0.5332 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.60 | Call | | | 438.75080 | 378.540 | 17.39 | 0.4634 | 0.00 | 0 | 1,300 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.60 | Put | | | 478.65080 | 529.240 | 17.39 | 0.5366 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.62 | Call | | | 431.17960 | 371.756 | 17.45 | 0.4567 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.62 | Put | | | 491.07960 | 542.456 | 17.45 | 0.5433 | 0.00 | 0 | 4,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.44 | Call | | | 506.80340 | 437.997 | 16.85 | 0.5195 | 0.00 | 0 | 39,222 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.44 | Put | | | 386.70340 | 428.697 | 16.85 | 0.4805 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.50 | Call | | | 479.79230 | 414.509 | 17.04 | 0.4979 | 0.00 | 0 | 14,950 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.50 | Put | | | 419.69230 | 465.209 | 17.04 | 0.5021 | 0.00 | 0 | 200 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.52 | Call | | | 471.08190 | 407.036 | 17.11 | 0.4909 | 0.00 | 0 | 5,500 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.52 | Put | | | 430.98190 | 477.736 | 17.11 | 0.5091 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.36 | Call | | | 544.93620 | 472.751 | 16.63 | 0.5491 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.36 | Put | | | 344.83620 | 383.451 | 16.63 | 0.4509 | 0.00 | 0 | 1,260 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.38 | Call | | | 535.17370 | 463.833 | 16.69 | 0.5416 | 0.00 | 0 | 12,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.38 | Put | | | 355.07370 | 394.533 | 16.69 | 0.4584 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.40 | Call | | | 525.56320 | 455.069 | 16.74 | 0.5342 | 0.00 | 0 | 1,300 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.40 | Put | | | 365.46320 | 405.769 | 16.74 | 0.4658 | 0.00 | 0 | 4,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.25 | Call | | | 601.44960 | 524.625 | 16.34 | 0.5908 | 0.00 | 0 | 201 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.25 | Put | | | 291.34960 | 325.325 | 16.34 | 0.4092 | 0.00 | 0 | 2,300 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.28 | Call | | | 585.55980 | 509.996 | 16.42 | 0.5793 | 0.00 | 0 | 150 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.28 | Put | | | 305.45980 | 340.696 | 16.42 | 0.4207 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.31 | Call | | | 570.03010 | 495.729 | 16.50 | 0.5679 | 0.00 | 0 | 5,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.31 | Put | | | 319.93010 | 356.429 | 16.50 | 0.4321 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.20 | Call | | | 628.74240 | 549.829 | 16.21 | 0.6101 | 0.00 | 0 | 677 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.20 | Put | | | 268.64240 | 300.529 | 16.21 | 0.3899 | 0.00 | 0 | 60 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.21 | Call | | | 623.20200 | 544.704 | 16.24 | 0.6062 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.21 | Put | | | 273.10200 | 305.404 | 16.24 | 0.3938 | 0.00 | 0 | 30,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.22 | Call | | | 617.70490 | 539.623 | 16.26 | 0.6023 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.22 | Put | | | 277.60490 | 310.323 | 16.26 | 0.3977 | 0.00 | 0 | 20,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.05 | Call | | | 716.77970 | 631.759 | 15.81 | 0.6683 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.05 | Put | | | 206.67970 | 232.459 | 15.81 | 0.3317 | 0.00 | 0 | 20,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.10 | Call | | | 686.40010 | 603.381 | 15.95 | 0.6489 | 0.00 | 0 | 13,241 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.10 | Put | | | 226.30010 | 254.081 | 15.95 | 0.3511 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.17 | Call | | | 645.60640 | 565.450 | 16.13 | 0.6217 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.17 | Put | | | 255.50640 | 286.150 | 16.13 | 0.3783 | 0.00 | 0 | 3,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.86 | Call | | | 841.72050 | 749.537 | 15.31 | 0.7411 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.86 | Put | | | 141.62050 | 160.237 | 15.31 | 0.2589 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.90 | Call | | | 814.17310 | 723.426 | 15.42 | 0.7260 | 0.00 | 0 | 10,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.90 | Put | | | 154.07310 | 174.126 | 15.42 | 0.2740 | 0.00 | 0 | 100 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.00 | Call | | | 748.20300 | 661.222 | 15.68 | 0.6877 | 0.00 | 0 | 1,197 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.00 | Put | | | 188.10300 | 211.922 | 15.68 | 0.3123 | 0.00 | 0 | 1,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.77 | Call | | | 909.31280 | 812.212 | 15.14 | 0.7733 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.77 | Put | | | 119.21280 | 132.912 | 15.14 | 0.2267 | 0.00 | 0 | 12,000 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.80 | Call | | | 886.33080 | 790.031 | 15.15 | 0.7633 | 0.00 | 0 | 17,883 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.80 | Put | | | 126.23080 | 140.731 | 15.15 | 0.2367 | 0.00 | 0 | 50,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.85 | Call | | | 848.70860 | 756.174 | 15.28 | 0.7448 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.85 | Put | | | 138.60860 | 156.874 | 15.28 | 0.2552 | 0.00 | 0 | 8,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.60 | Call | | | 1,044.82450 | 943.711 | 15.09 | 0.8257 | 0.00 | 0 | 30,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.60 | Put | | | 84.72450 | 94.411 | 15.09 | 0.1743 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.70 | Call | | | 964.05110 | 865.191 | 15.12 | 0.7957 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.70 | Put | | | 103.95110 | 115.890 | 15.12 | 0.2043 | 0.00 | 0 | 5,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.76 | Call | | | 917.03800 | 819.676 | 15.14 | 0.7766 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.76 | Put | | | 116.93800 | 130.376 | 15.14 | 0.2234 | 0.00 | 0 | 402 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.56 | Call | | | 1,077.93420 | 976.007 | 15.08 | 0.8369 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.56 | Put | | | 77.83420 | 86.707 | 15.08 | 0.1631 | 0.00 | 0 | 2,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.57 | Call | | | 1,069.61500 | 967.886 | 15.08 | 0.8342 | 0.00 | 0 | 10,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.57 | Put | | | 79.51500 | 88.586 | 15.08 | 0.1658 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.58 | Call | | | 1,061.32320 | 959.797 | 15.08 | 0.8314 | 0.00 | 0 | 150 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.58 | Put | | | 81.22320 | 90.497 | 15.08 | 0.1686 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.18 | Call | | | 1,412.41020 | 1,304.348 | 14.96 | 0.9218 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.18 | Put | | | 32.31020 | 35.048 | 14.96 | 0.0782 | 0.00 | 0 | 150 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.20 | Call | | | 1,393.49840 | 1,286.231 | 14.96 | 0.9183 | 0.00 | 0 | 1,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.20 | Put | | | 33.39840 | 36.931 | 14.96 | 0.0817 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.50 | Call | | | 1,128.41030 | 1,025.347 | 15.06 | 0.8530 | 0.00 | 0 | 500 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.50 | Put | | | 68.31030 | 76.047 | 15.06 | 0.1470 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.10 | Call | | | 1,488.39900 | 1,377.572 | 14.93 | 0.9347 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.10 | Put | | | 28.29900 | 28.272 | 14.93 | 0.0653 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.15 | Call | | | 1,440.84380 | 1,331.669 | 14.95 | 0.9268 | 0.00 | 0 | 1,650 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.15 | Put | | | 30.74380 | 32.369 | 14.95 | 0.0732 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.16 | Call | | | 1,431.35800 | 1,322.544 | 14.95 | 0.9252 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.16 | Put | | | 31.25800 | 33.244 | 14.95 | 0.0748 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.95 | Call | | | 1,632.16100 | 1,521.090 | 15.40 | 0.9491 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.95 | Put | | | 22.06100 | 21.791 | 15.40 | 0.0509 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.00 | Call | | | 1,584.07120 | 1,473.064 | 15.25 | 0.9447 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.00 | Put | | | 23.97120 | 23.764 | 15.25 | 0.0553 | 0.00 | 0 | 121,600 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.04 | Call | | | 1,545.71770 | 1,434.771 | 15.12 | 0.9409 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.04 | Put | | | 25.61770 | 25.471 | 15.12 | 0.0591 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.75 | Call | | | 1,825.91640 | 1,714.706 | 16.04 | 0.9636 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.75 | Put | | | 15.81640 | 15.406 | 16.04 | 0.0364 | 0.00 | 0 | 20,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.80 | Call | | | 1,777.28980 | 1,666.101 | 15.88 | 0.9604 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.80 | Put | | | 17.18980 | 16.801 | 15.88 | 0.0396 | 0.00 | 0 | 1,100 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.90 | Call | | | 1,680.40130 | 1,569.281 | 15.56 | 0.9532 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.90 | Put | | | 20.30130 | 19.981 | 15.56 | 0.0468 | 0.00 | 0 | 8,210 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.40 | Call | | | 2,168.92000 | 2,057.701 | 17.14 | 0.9799 | 0.00 | 0 | 1,197 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.40 | Put | | | 8.82000 | 8.401 | 17.14 | 0.0201 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.60 | Call | | | 1,972.41740 | 1,861.180 | 16.51 | 0.9718 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.60 | Put | | | 12.31740 | 11.880 | 16.51 | 0.0282 | 0.00 | 0 | 800 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.61 | Call | | | 1,962.62490 | 1,851.387 | 16.48 | 0.9713 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.61 | Put | | | 12.52490 | 12.087 | 16.48 | 0.0287 | 0.00 | 0 | 580 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 10.95 | Call | | 2,614.24620 | 2,503.153 | 18.56 | 0.9907 | 0.00 | 0 | 4,331 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 10.95 | Put | | 4.14620 | 3.853 | 18.56 | 0.0093 | 0.00 | 0 | 8,917 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.00 | Call | | 2,564.61030 | 2,453.501 | 18.40 | 0.9899 | 0.00 | 0 | 1,177 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.00 | Put | | 4.51030 | 4.201 | 18.40 | 0.0101 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.20 | Call | | 2,366.41030 | 2,255.241 | 17.77 | 0.9857 | 0.00 | 0 | 39,222 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.20 | Put | | 6.31030 | 5.941 | 17.77 | 0.0143 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.15 | Call | | 4,410.22570 | 4,299.435 | 23.99 | 0.9997 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.15 | Put | | 0.12570 | 0.136 | 23.99 | 0.0003 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.20 | Call | | 4,360.25080 | 4,249.463 | 23.99 | 0.9996 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.20 | Put | | 0.15080 | 0.163 | 23.99 | 0.0004 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.25 | Call | | 4,310.28040 | 4,199.495 | 23.99 | 0.9995 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.25 | Put | | 0.18040 | 0.195 | 23.99 | 0.0005 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 14.15 | Call | | 306.38910 | 264.898 | 19.21 | 0.3248 | 0.00 | 0 | 250 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 14.15 | Put | | 872.78910 | 942.098 | 19.21 | 0.6752 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 17.87 | Call | | 61.21960 | 47.865 | 32.85 | 0.0536 | 0.00 | 0 | 300 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 17.87 | Put | | 4,347.61960 | 4,445.065 | 32.85 | 0.9464 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 10.80 | Call | | 2,787.25130 | 2,676.846 | 18.83 | 0.9909 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 10.80 | Put | | 3.65130 | 4.046 | 18.83 | 0.0091 | 0.00 | 0 | 300 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 11.14 | Call | | 2,450.07830 | 2,339.894 | 17.81 | 0.9842 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 11.14 | Put | | 6.47830 | 7.094 | 17.81 | 0.0158 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 11.15 | Call | | 2,440.19420 | 2,330.012 | 17.78 | 0.9839 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 11.15 | Put | | 6.59420 | 7.212 | 17.78 | 0.0161 | 0.00 | 0 | 250 |
| \$ / R | On | 13/01/2016 | Foreign Exchange Option | 12.93 | Call | | 907.40710 | 820.015 | 15.43 | 0.7126 | 0.00 | 0 | 0 |
| \$ / R | On | 13/01/2016 | Foreign Exchange Option | 12.93 | Put | | 198.00710 | 222.315 | 15.43 | 0.2874 | 0.00 | 0 | 0 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 14.48 | Call | | 344.90880 | 305.558 | 19.91 | 0.3121 | 0.00 | 0 | 250 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 14.48 | Put | | 1,151.50880 | 1,224.358 | 19.91 | 0.6879 | 0.00 | 0 | 0 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 11.80 | Call | | 1,907.06410 | 1,795.517 | 15.48 | 0.9390 | 0.00 | 0 | 0 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 11.80 | Put | | 33.66410 | 34.317 | 15.48 | 0.0610 | 0.00 | 0 | 250 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 12.97 | Call | | 926.99940 | 841.845 | 15.48 | 0.7009 | 0.00 | 0 | 4,600 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 12.97 | Put | | 223.59940 | 250.645 | 15.48 | 0.2991 | 0.00 | 0 | 0 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 13.11 | Call | | 843.26030 | 762.751 | 15.87 | 0.6567 | 0.00 | 0 | 3,600 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 13.11 | Put | | 279.86030 | 311.551 | 15.87 | 0.3433 | 0.00 | 0 | 0 |
| \$ / R | On | 12/02/2016 | Foreign Exchange Option | 11.60 | Call | | 2,142.95940 | 2,030.319 | 15.87 | 0.9484 | 0.00 | 0 | 0 |
| \$ / R | On | 12/02/2016 | Foreign Exchange Option | 11.60 | Put | | 30.75940 | 30.819 | 15.87 | 0.0516 | 0.00 | 0 | 1,000 |
| \$ / R | On | 12/02/2016 | Foreign Exchange Option | 15.40 | Call | | 243.15700 | 215.896 | 22.39 | 0.2107 | 0.00 | 0 | 1,000 |
| \$ / R | On | 12/02/2016 | Foreign Exchange Option | 15.40 | Put | | 1,930.95700 | 2,016.396 | 22.39 | 0.7893 | 0.00 | 0 | 0 |
| \$ / R | On | 19/02/2016 | Foreign Exchange Option | 13.93 | Call | | 555.94740 | 500.522 | 18.09 | 0.4463 | 0.00 | 0 | 3,600 |
| \$ / R | On | 19/02/2016 | Foreign Exchange Option | 13.93 | Put | | 756.74740 | 814.322 | 18.09 | 0.5537 | 0.00 | 0 | 0 |
| \$ / R | On | 25/02/2016 | Foreign Exchange Option | 11.80 | Call | | 1,990.83640 | 1,878.152 | 15.54 | 0.9269 | 0.00 | 0 | 0 |
| \$ / R | On | 25/02/2016 | Foreign Exchange Option | 11.80 | Put | | 47.13640 | 47.652 | 15.54 | 0.0731 | 0.00 | 0 | 250 |
| \$ / R | On | 25/02/2016 | Foreign Exchange Option | 14.84 | Call | | 353.68760 | 317.199 | 20.69 | 0.2904 | 0.00 | 0 | 250 |
| \$ / R | On | 25/02/2016 | Foreign Exchange Option | 14.84 | Put | | 1,449.98760 | 1,526.699 | 20.69 | 0.7096 | 0.00 | 0 | 0 |
| \$ / R | On | 11/03/2016 | Foreign Exchange Option | 12.53 | Call | | 1,388.46920 | 1,285.829 | 14.85 | 0.8148 | 0.00 | 0 | 0 |
| \$ / R | On | 11/03/2016 | Foreign Exchange Option | 12.53 | Put | | 138.36920 | 149.429 | 14.85 | 0.1852 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.60 | Put | | 42.03090 | 41.912 | 15.83 | 0.0614 | 0.00 | 0 | 30,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.27 | Put | | 1,812.55030 | 1,892.756 | 21.66 | 0.7435 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.05 | Call | | | 2,757.47020 | 2,643.091 | 16.76 | 0.9699 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.05 | Put | | | 20.07020 | 19.491 | 16.76 | 0.0301 | 0.00 | 0 | 1,500 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.55 | Call | | | 2,276.77750 | 2,162.775 | 15.91 | 0.9423 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.55 | Put | | | 39.37750 | 39.176 | 15.91 | 0.0577 | 0.00 | 0 | 42,370 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.60 | Call | | | 2,229.43090 | 2,115.512 | 15.83 | 0.9386 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.75 | Put | | | 1,378.48630 | 1,452.098 | 20.27 | 0.6789 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.50 | Call | | | 204.34810 | 188.228 | 25.01 | 0.1614 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.50 | Put | | | 2,916.94810 | 3,014.628 | 25.01 | 0.8386 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 20.23 | Call | | | 58.60790 | 46.966 | 30.66 | 0.0425 | 0.00 | 0 | 1,500 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 20.23 | Put | | | 6,501.20790 | 6,603.366 | 30.66 | 0.9575 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.27 | Call | | | 329.95030 | 296.356 | 21.66 | 0.2565 | 0.00 | 0 | 38,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.31 | Put | | | 1,037.28770 | 1,102.473 | 19.03 | 0.6087 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.75 | Call | | | 269.53900 | 241.978 | 22.89 | 0.2106 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.75 | Put | | | 2,232.13900 | 2,318.378 | 22.89 | 0.7894 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.15 | Call | | | 231.17530 | 207.623 | 23.92 | 0.1806 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.15 | Put | | | 2,593.77530 | 2,684.023 | 23.92 | 0.8194 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.75 | Call | | | 415.88630 | 375.698 | 20.27 | 0.3211 | 0.00 | 0 | 31,070 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.76 | Put | | | 659.00170 | 710.849 | 17.46 | 0.4963 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.90 | Call | | | 388.19710 | 350.582 | 20.69 | 0.3008 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.90 | Put | | | 1,500.79710 | 1,576.982 | 20.69 | 0.6992 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.03 | Call | | | 366.32320 | 330.537 | 21.05 | 0.2844 | 0.00 | 0 | 250 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.03 | Put | | | 1,608.92320 | 1,686.937 | 21.05 | 0.7156 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.31 | Call | | | 514.68770 | 466.073 | 19.03 | 0.3913 | 0.00 | 0 | 43,156 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.26 | Put | | | 377.78040 | 416.072 | 16.01 | 0.3705 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.50 | Call | | | 468.64340 | 423.713 | 19.57 | 0.3590 | 0.00 | 0 | 2,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.50 | Put | | | 1,181.24340 | 1,250.113 | 19.57 | 0.6410 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.59 | Call | | | 448.62910 | 405.473 | 19.82 | 0.3448 | 0.00 | 0 | 1,204 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.59 | Put | | | 1,251.22910 | 1,321.873 | 19.82 | 0.6552 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.76 | Call | | | 686.40170 | 624.449 | 17.46 | 0.5037 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.80 | Put | | | 206.55860 | 222.371 | 15.00 | 0.2474 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.94 | Call | | | 623.19530 | 565.838 | 17.97 | 0.4638 | 0.00 | 0 | 788 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.94 | Put | | | 775.79530 | 832.238 | 17.97 | 0.5362 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.21 | Call | | | 541.40000 | 490.558 | 18.75 | 0.4096 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.21 | Put | | | 964.00000 | 1,026.958 | 18.75 | 0.5904 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.26 | Call | | | 905.18040 | 829.672 | 16.01 | 0.6295 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.26 | Put | | | 95.81020 | 98.279 | 14.71 | 0.1328 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.55 | Call | | | 769.75050 | 702.445 | 16.85 | 0.5541 | 0.00 | 0 | 12,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.55 | Put | | | 532.35050 | 578.845 | 16.85 | 0.4459 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.63 | Call | | | 736.62950 | 671.481 | 17.09 | 0.5344 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.63 | Put | | | 579.22950 | 627.881 | 17.09 | 0.4656 | 0.00 | 0 | 250 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.80 | Call | | | 1,193.95860 | 1,095.971 | 15.00 | 0.7526 | 0.00 | 0 | 31,070 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.05 | Put | | | 74.26430 | 75.532 | 15.07 | 0.1050 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.95 | Call | | | 1,089.48150 | 994.589 | 15.11 | 0.7150 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.95 | Put | | | 252.08150 | 270.989 | 15.11 | 0.2850 | 0.00 | 0 | 38,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.20 | Call | | | 936.40700 | 859.146 | 15.84 | 0.6458 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.20 | Put | | | 349.00700 | 385.546 | 15.84 | 0.3542 | 0.00 | 0 | 0 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.26 | Call | | 1,623.21020 | 1,511.879 | 14.71 | 0.8672 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.95 | Put | | 65.62020 | 66.458 | 15.24 | 0.0935 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.55 | Call | | 1,380.99300 | 1,278.533 | 14.82 | 0.8106 | 0.00 | 0 | 12,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.55 | Put | | 143.59300 | 154.933 | 14.82 | 0.1894 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.74 | Call | | 1,237.40480 | 1,138.270 | 14.96 | 0.7670 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.74 | Put | | 190.00480 | 204.670 | 14.96 | 0.2330 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.05 | Call | | 1,811.66430 | 1,699.132 | 15.07 | 0.8950 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.80 | Put | | 54.34310 | 54.679 | 15.49 | 0.0783 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.06 | Call | | 1,802.58290 | 1,690.098 | 15.05 | 0.8938 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.06 | Put | | 75.18290 | 76.498 | 15.05 | 0.1062 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.11 | Call | | 1,757.32820 | 1,645.093 | 14.97 | 0.8876 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.11 | Put | | 79.92820 | 81.493 | 14.97 | 0.1124 | 0.00 | 0 | 786 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.95 | Call | | 1,903.02020 | 1,790.058 | 15.24 | 0.9065 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.91 | Put | | 62.42390 | 63.113 | 15.31 | 0.0893 | 0.00 | 0 | 788 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.00 | Call | | 1,857.22230 | 1,744.465 | 15.15 | 0.9009 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.00 | Put | | 69.82230 | 70.865 | 15.15 | 0.0991 | 0.00 | 0 | 30,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.04 | Call | | 1,820.75750 | 1,708.177 | 15.09 | 0.8962 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.04 | Put | | 73.35750 | 74.577 | 15.09 | 0.1038 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.80 | Call | | 2,041.74310 | 1,928.279 | 15.49 | 0.9217 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.83 | Call | | 2,013.84840 | 1,900.472 | 15.44 | 0.9188 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.83 | Put | | 56.44840 | 56.872 | 15.44 | 0.0812 | 0.00 | 0 | 1,204 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.91 | Call | | 1,939.82390 | 1,826.713 | 15.31 | 0.9107 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2016 | Foreign Exchange Option | 14.63 | Call | | 445.86740 | 403.349 | 19.94 | 0.3408 | 0.00 | 0 | 17,991 |
| \$ / R | On | 16/03/2016 | Foreign Exchange Option | 14.63 | Put | | 1,283.66740 | 1,354.949 | 19.94 | 0.6592 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2016 | Foreign Exchange Option | 13.34 | Call | | 871.91030 | 797.803 | 16.23 | 0.6090 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2016 | Foreign Exchange Option | 13.34 | Put | | 419.71030 | 459.403 | 16.23 | 0.3910 | 0.00 | 0 | 17,991 |
| \$ / R | On | 29/03/2016 | Foreign Exchange Option | 11.80 | Call | | 2,084.01130 | 1,970.821 | 15.49 | 0.9174 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2016 | Foreign Exchange Option | 11.80 | Put | | 59.81130 | 60.921 | 15.49 | 0.0826 | 0.00 | 0 | 250 |
| \$ / R | On | 29/03/2016 | Foreign Exchange Option | 15.25 | Call | | 366.88150 | 331.388 | 21.45 | 0.2728 | 0.00 | 0 | 250 |
| \$ / R | On | 29/03/2016 | Foreign Exchange Option | 15.25 | Put | | 1,792.68150 | 1,871.488 | 21.45 | 0.7272 | 0.00 | 0 | 0 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 15.66 | Call | | 370.72330 | 337.156 | 22.19 | 0.2563 | 0.00 | 0 | 250 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 15.66 | Put | | 2,136.92330 | 2,218.456 | 22.19 | 0.7437 | 0.00 | 0 | 0 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 11.80 | Call | | 2,164.70140 | 2,050.523 | 15.48 | 0.9110 | 0.00 | 0 | 0 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 11.80 | Put | | 70.90140 | 71.823 | 15.48 | 0.0890 | 0.00 | 0 | 250 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 11.80 | Call | | 2,252.39950 | 2,137.951 | 15.46 | 0.9055 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 11.80 | Put | | 81.49950 | 83.051 | 15.46 | 0.0945 | 0.00 | 0 | 250 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 16.13 | Call | | 376.34960 | 344.210 | 22.97 | 0.2416 | 0.00 | 0 | 250 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 16.13 | Put | | 2,535.44960 | 2,619.310 | 22.97 | 0.7584 | 0.00 | 0 | 0 |
| \$ / R | On | 06/06/2016 | Foreign Exchange Option | 12.20 | Put | | 129.87310 | 133.867 | 15.00 | 0.1405 | 0.00 | 0 | 1,000 |
| \$ / R | On | 06/06/2016 | Foreign Exchange Option | 15.45 | Call | | 493.23200 | 451.998 | 21.37 | 0.3080 | 0.00 | 0 | 1,000 |
| \$ / R | On | 06/06/2016 | Foreign Exchange Option | 15.45 | Put | | 1,947.43200 | 2,022.499 | 21.37 | 0.6920 | 0.00 | 0 | 0 |
| \$ / R | On | 06/06/2016 | Foreign Exchange Option | 12.20 | Call | | 1,925.67310 | 1,813.367 | 15.00 | 0.8595 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.31 | Call | | 1,140.99870 | 1,061.129 | 15.96 | 0.6480 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.31 | Put | | 447.69870 | 484.329 | 15.96 | 0.3520 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.29 | Call | | 1,151.62030 | 1,070.629 | 15.90 | 0.6524 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.29 | Put | | 438.32030 | 473.829 | 15.90 | 0.3476 | 0.00 | 0 | 0 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.30 | Call | | 1,145.97940 | 1,065.864 | 15.93 | 0.6502 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.30 | Put | | 442.67940 | 479.064 | 15.93 | 0.3498 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.30 | Call | | 1,157.17360 | 1,076.959 | 15.92 | 0.6515 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.30 | Put | | 443.97360 | 480.259 | 15.92 | 0.3485 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.93 | Call | | 607.65860 | 558.929 | 20.11 | 0.3710 | 0.00 | 0 | 330 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.93 | Put | | 1,524.45860 | 1,592.229 | 20.11 | 0.6290 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.20 | Call | | 1,214.65650 | 1,125.826 | 15.64 | 0.6737 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.20 | Put | | 401.45650 | 429.126 | 15.64 | 0.3263 | 0.00 | 0 | 700 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.29 | Call | | 1,162.81460 | 1,081.722 | 15.89 | 0.6537 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.29 | Put | | 439.61460 | 475.022 | 15.89 | 0.3463 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.93 | Call | | 338.06870 | 316.296 | 24.96 | 0.2078 | 0.00 | 0 | 700 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.93 | Put | | 3,254.86870 | 3,349.596 | 24.96 | 0.7922 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.31 | Call | | 1,152.19260 | 1,072.219 | 15.95 | 0.6493 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.31 | Put | | 448.99260 | 485.519 | 15.95 | 0.3507 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.50 | Call | | 1,062.55110 | 987.151 | 16.48 | 0.6085 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.50 | Put | | 549.35110 | 590.451 | 16.48 | 0.3915 | 0.00 | 0 | 545 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 18.17 | Call | | 326.94700 | 294.214 | 29.38 | 0.1744 | 0.00 | 0 | 6,600 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 18.17 | Put | | 4,483.74700 | 4,567.514 | 29.38 | 0.8256 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.23 | Call | | 398.50360 | 365.252 | 23.03 | 0.2463 | 0.00 | 0 | 750 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.23 | Put | | 2,615.30360 | 2,698.552 | 23.03 | 0.7537 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.81 | Call | | 340.79030 | 318.519 | 24.49 | 0.2118 | 0.00 | 0 | 2,310 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.81 | Put | | 3,137.59030 | 3,231.819 | 24.49 | 0.7882 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 12.91 | Call | | 1,395.02990 | 1,299.943 | 15.23 | 0.7352 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 12.91 | Put | | 291.82990 | 313.243 | 15.23 | 0.2648 | 0.00 | 0 | 6,600 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.00 | Call | | 1,336.86380 | 1,243.652 | 15.36 | 0.7163 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.00 | Put | | 323.66380 | 346.952 | 15.36 | 0.2837 | 0.00 | 0 | 750 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 17.06 | Call | | 335.51510 | 314.250 | 25.48 | 0.2037 | 0.00 | 0 | 545 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 17.06 | Put | | 3,382.31510 | 3,477.550 | 25.48 | 0.7963 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 12.16 | Call | | 1,980.28530 | 1,867.645 | 15.04 | 0.8640 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 12.16 | Put | | 127.08530 | 130.945 | 15.04 | 0.1360 | 0.00 | 0 | 330 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 11.80 | Call | | 2,342.39890 | 2,227.905 | 15.45 | 0.9012 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 11.80 | Put | | 91.39890 | 93.905 | 15.45 | 0.0988 | 0.00 | 0 | 250 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 16.62 | Call | | 386.68960 | 355.024 | 23.75 | 0.2307 | 0.00 | 0 | 250 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 16.62 | Put | | 2,955.68960 | 3,041.024 | 23.75 | 0.7693 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 17.13 | Call | | 410.39220 | 386.034 | 25.17 | 0.2276 | 0.00 | 0 | 250 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 17.13 | Put | | 3,415.49220 | 3,508.734 | 25.17 | 0.7724 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 11.80 | Call | | 2,425.10290 | 2,310.348 | 15.44 | 0.8981 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 11.80 | Put | | 100.20290 | 103.048 | 15.44 | 0.1019 | 0.00 | 0 | 250 |
| \$ / R | On | 11/08/2016 | Foreign Exchange Option | 12.70 | Call | | 1,713.62680 | 1,608.387 | 14.89 | 0.7834 | 0.00 | 0 | 0 |
| \$ / R | On | 11/08/2016 | Foreign Exchange Option | 12.70 | Put | | 250.52680 | 263.087 | 14.89 | 0.2166 | 0.00 | 0 | 2,000 |
| \$ / R | On | 11/08/2016 | Foreign Exchange Option | 15.52 | Call | | 636.54310 | 588.839 | 21.21 | 0.3460 | 0.00 | 0 | 2,000 |
| \$ / R | On | 11/08/2016 | Foreign Exchange Option | 15.52 | Put | | 1,993.44310 | 2,063.539 | 21.21 | 0.6540 | 0.00 | 0 | 0 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 11.80 | Call | | 2,510.30410 | 2,394.640 | 15.41 | 0.8959 | 0.00 | 0 | 0 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 11.80 | Put | | 109.00410 | 111.440 | 15.41 | 0.1041 | 0.00 | 0 | 250 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 17.70 | Call | | 446.68360 | 426.644 | 26.84 | 0.2270 | 0.00 | 0 | 250 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 17.70 | Put | | 3,945.38360 | 4,043.444 | 26.84 | 0.7730 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 13.70 | Call | | | 1,218.54110 | 1,141.848 | 16.89 | 0.6029 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 13.70 | Put | | | 689.14110 | 730.848 | 16.89 | 0.3971 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 17.74 | Call | | | 462.90060 | 446.720 | 26.89 | 0.2321 | 0.00 | 0 | 10,000 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 17.74 | Put | | | 3,973.50060 | 4,075.720 | 26.89 | 0.7679 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 17.80 | Call | | | 462.25510 | 446.364 | 27.11 | 0.2307 | 0.00 | 0 | 10,000 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 17.80 | Put | | | 4,032.85510 | 4,135.364 | 27.11 | 0.7693 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 13.50 | Call | | | 1,307.29050 | 1,223.892 | 16.34 | 0.6389 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 13.50 | Put | | | 577.89050 | 612.892 | 16.34 | 0.3611 | 0.00 | 0 | 10,000 |
| \$ / R | On | 08/09/2016 | Foreign Exchange Option | 13.78 | Call | | | 1,191.80430 | 1,116.721 | 17.11 | 0.5898 | 0.00 | 0 | 0 |
| \$ / R | On | 08/09/2016 | Foreign Exchange Option | 13.78 | Put | | | 737.30430 | 780.621 | 17.11 | 0.4102 | 0.00 | 0 | 50,000 |
| \$ / R | On | 08/09/2016 | Foreign Exchange Option | 17.30 | Call | | | 473.66600 | 455.079 | 25.28 | 0.2452 | 0.00 | 0 | 50,000 |
| \$ / R | On | 08/09/2016 | Foreign Exchange Option | 17.30 | Put | | | 3,539.16600 | 3,638.979 | 25.28 | 0.7548 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.31 | Call | | | 1,431.37260 | 1,341.007 | 15.91 | 0.6764 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.31 | Put | | | 489.07260 | 517.207 | 15.91 | 0.3236 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.29 | Call | | | 1,442.28450 | 1,351.534 | 15.88 | 0.6801 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.29 | Put | | | 479.98450 | 507.734 | 15.88 | 0.3199 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.30 | Call | | | 1,436.81750 | 1,346.262 | 15.90 | 0.6783 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.30 | Put | | | 484.51750 | 512.462 | 15.90 | 0.3217 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.31 | Call | | | 1,442.23870 | 1,351.696 | 15.90 | 0.6775 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.31 | Put | | | 489.73870 | 517.796 | 15.90 | 0.3225 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 17.70 | Call | | | 487.86950 | 462.906 | 26.46 | 0.2380 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 17.70 | Put | | | 3,925.36950 | 4,019.006 | 26.46 | 0.7620 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.29 | Call | | | 1,453.15720 | 1,362.231 | 15.87 | 0.6812 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.29 | Put | | | 480.65720 | 508.332 | 15.87 | 0.3188 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.30 | Call | | | 1,447.68690 | 1,356.950 | 15.88 | 0.6794 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.30 | Put | | | 485.18690 | 513.050 | 15.88 | 0.3206 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 11.80 | Call | | | 2,600.28240 | 2,486.556 | 15.40 | 0.8939 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 11.80 | Put | | | 115.78240 | 120.356 | 15.40 | 0.1061 | 0.00 | 0 | 250 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 18.25 | Call | | | 495.07440 | 475.785 | 28.29 | 0.2300 | 0.00 | 0 | 250 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 18.25 | Put | | | 4,460.57440 | 4,559.585 | 28.29 | 0.7700 | 0.00 | 0 | 0 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 18.77 | Call | | | 517.50570 | 478.035 | 28.70 | 0.2222 | 0.00 | 0 | 250 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 18.77 | Put | | | 4,935.30570 | 5,013.235 | 28.70 | 0.7778 | 0.00 | 0 | 0 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 11.80 | Call | | | 2,674.76210 | 2,561.659 | 15.36 | 0.8929 | 0.00 | 0 | 0 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 11.80 | Put | | | 122.56210 | 126.859 | 15.36 | 0.1071 | 0.00 | 0 | 250 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 19.40 | Put | | | 5,455.26550 | 5,526.786 | 28.31 | 0.7957 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 11.80 | Call | | | 2,761.52480 | 2,648.682 | 15.28 | 0.8924 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 11.80 | Put | | | 129.42480 | 133.082 | 15.28 | 0.1076 | 0.00 | 0 | 250 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 19.40 | Call | | | 487.36550 | 442.386 | 28.31 | 0.2043 | 0.00 | 0 | 250 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.66 | Call | | | 2,113.00020 | 2,003.590 | 15.33 | 0.7942 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.66 | Put | | | 302.20020 | 308.790 | 15.33 | 0.2058 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.64 | Call | | | 2,127.91080 | 2,018.375 | 15.33 | 0.7969 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.64 | Put | | | 297.11080 | 303.575 | 15.33 | 0.2031 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.65 | Call | | | 2,120.44810 | 2,010.975 | 15.33 | 0.7955 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.65 | Put | | | 299.64810 | 306.175 | 15.33 | 0.2045 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.81 | Call | | | 448.62960 | 404.067 | 27.69 | 0.1893 | 0.00 | 0 | 250 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.81 | Put | | | 5,775.82960 | 5,847.067 | 27.69 | 0.8107 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|---------------|-------------------|------------|--------|-----------------------|------------------|------------------|
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.29 | Call | | | 1,718.46880 | 1,623.637 | 16.11 | 0.6992 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.29 | Put | | | 525.66880 | 546.637 | 16.11 | 0.3008 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.30 | Call | | | 1,712.99160 | 1,618.285 | 16.13 | 0.6976 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.30 | Put | | | 530.19160 | 551.285 | 16.13 | 0.3024 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.31 | Call | | | 1,707.52890 | 1,612.948 | 16.14 | 0.6960 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.31 | Put | | | 534.72890 | 555.948 | 16.14 | 0.3040 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 11.80 | Call | | | 2,819.37600 | 2,706.770 | 15.34 | 0.8910 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 11.80 | Put | | | 136.57600 | 139.770 | 15.34 | 0.1090 | 0.00 | 0 | 250 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.35 | Call | | | 1,190.90590 | 1,116.255 | 20.30 | 0.4656 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.35 | Put | | | 1,854.90590 | 1,893.555 | 20.30 | 0.5344 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.36 | Call | | | 1,188.25950 | 1,113.697 | 20.32 | 0.4646 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.36 | Put | | | 1,862.25950 | 1,900.997 | 20.32 | 0.5354 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.34 | Call | | | 1,193.55480 | 1,118.824 | 20.28 | 0.4665 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.34 | Put | | | 1,847.55480 | 1,886.124 | 20.28 | 0.5335 | 0.00 | 0 | 0 |
| Total \$ / R Option | | | | | | | | | | | | 3,978,072.30 | 15,000 | 1,764,982 |
| Total \$ / R | | | | | | | | | | | | 584,373,507.70 | 58,123 | 2,558,620 |
| \$ / R MAXI | On | 11/12/2015 | Foreign Exchange Future | | | 13.44930 | | 13.56010 | | | 0.0000 | 1,694,611.80 | 126 | 727 |
| \$ / R MAXI | On | 14/03/2016 | Foreign Exchange Future | | | 13.67360 | | 13.78740 | | | 0.0000 | 136,736.00 | 10 | 226 |
| \$ / R MAXI | On | 13/06/2016 | Foreign Exchange Future | | | 13.89670 | | 14.01320 | | | 0.0000 | 0.00 | 0 | 77 |
| \$ / R MAXI | On | 19/09/2016 | Foreign Exchange Future | | | 14.14390 | | 14.26250 | | | 0.0000 | 0.00 | 0 | 0 |
| Total \$ / R MAXI Future | | | | | | | | | | | | 1,831,347.80 | 136 | 1,030 |
| \$ / R MAXI | On | 11/12/2015 | Foreign Exchange Option | 11.85 | Put | | | 1,868.16330 | 1,832.227 | 15.72 | 0.0430 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 11/12/2015 | Foreign Exchange Option | 11.86 | Call | | | 171,909.48380 | 160,794.253 | 15.69 | 0.9562 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 11/12/2015 | Foreign Exchange Option | 11.86 | Put | | | 1,899.48380 | 1,864.253 | 15.69 | 0.0438 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 11/12/2015 | Foreign Exchange Option | 11.84 | Call | | | 173,847.29860 | 162,730.751 | 15.75 | 0.9577 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 11/12/2015 | Foreign Exchange Option | 11.84 | Put | | | 1,837.29860 | 1,800.751 | 15.75 | 0.0423 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 11/12/2015 | Foreign Exchange Option | 11.85 | Call | | | 172,878.16330 | 161,762.227 | 15.72 | 0.9570 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/03/2016 | Foreign Exchange Option | 12.39 | Call | | | 150,918.26320 | 140,374.723 | 14.71 | 0.8440 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/03/2016 | Foreign Exchange Option | 12.39 | Put | | | 11,178.26320 | 12,014.723 | 14.71 | 0.1560 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/03/2016 | Foreign Exchange Option | 12.40 | Call | | | 150,050.39580 | 139,574.004 | 14.72 | 0.8420 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/03/2016 | Foreign Exchange Option | 12.40 | Put | | | 11,310.39580 | 12,214.004 | 14.72 | 0.1580 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/03/2016 | Foreign Exchange Option | 12.41 | Call | | | 149,234.16350 | 138,775.638 | 14.72 | 0.8400 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/03/2016 | Foreign Exchange Option | 12.41 | Put | | | 11,494.16350 | 12,415.638 | 14.72 | 0.1600 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/06/2016 | Foreign Exchange Option | 13.44 | Call | | | 108,984.79020 | 101,302.104 | 16.31 | 0.6212 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/06/2016 | Foreign Exchange Option | 13.44 | Put | | | 51,664.79020 | 55,632.104 | 16.31 | 0.3788 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/06/2016 | Foreign Exchange Option | 13.45 | Call | | | 108,523.63580 | 100,864.855 | 16.34 | 0.6191 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/06/2016 | Foreign Exchange Option | 13.45 | Put | | | 52,203.63580 | 56,194.855 | 16.34 | 0.3809 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/06/2016 | Foreign Exchange Option | 13.46 | Call | | | 108,064.58850 | 100,430.117 | 16.37 | 0.6169 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 13/06/2016 | Foreign Exchange Option | 13.46 | Put | | | 52,744.58850 | 56,760.117 | 16.37 | 0.3831 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/09/2016 | Foreign Exchange Option | 15.01 | Call | | | 83,839.97150 | 77,997.333 | 19.97 | 0.4220 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/09/2016 | Foreign Exchange Option | 15.01 | Put | | | 158,589.97150 | 164,607.333 | 19.97 | 0.5780 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/09/2016 | Foreign Exchange Option | 14.99 | Call | | | 84,329.33490 | 78,453.926 | 19.92 | 0.4243 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 19/09/2016 | Foreign Exchange Option | 14.99 | Put | | | 157,079.33490 | 163,063.926 | 19.92 | 0.5757 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------------|------|----|------------|------------------|------------|-----------|-----------|---------------|-------------------|------------|--------|---------------------|------------------|---------------|
| \$ / R | MAXI | On | 19/09/2016 | Foreign Exchange | Option | | | 84,084.08740 | 78,225.364 | 19.95 | 0.4232 | 0.00 | 0 | 0 |
| \$ / R | MAXI | On | 19/09/2016 | Foreign Exchange | Option | | | 157,834.08740 | 163,835.364 | 19.95 | 0.5768 | 0.00 | 0 | 0 |
| Total \$ / R MAXI Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total \$ / R MAXI | | | | | | | | | | | | 1,831,347.80 | 136 | 1,030 |
| £ / R | | On | 11/12/2015 | Foreign Exchange | Future | 20.97140 | | 21.05110 | | | 0.0000 | 964,684.40 | 46 | 29,532 |
| £ / R | | On | 14/03/2016 | Foreign Exchange | Future | 21.31260 | | 21.39790 | | | 0.0000 | 213,126.00 | 10 | 1,772 |
| £ / R | | On | 13/06/2016 | Foreign Exchange | Future | 21.65320 | | 21.74310 | | | 0.0000 | 0.00 | 0 | 200 |
| £ / R | | On | 08/09/2016 | Foreign Exchange | Future | 21.98880 | | 22.08300 | | | 0.0000 | 0.00 | 0 | 0 |
| £ / R | | On | 19/09/2016 | Foreign Exchange | Future | 22.03240 | | 22.12620 | | | 0.0000 | 0.00 | 0 | 0 |
| Total £ / R Future | | | | | | | | | | | | 1,177,810.40 | 56 | 31,504 |
| £ / R | | On | 11/12/2015 | Foreign Exchange | Option | 17.87 | Call | 3,199.98890 | 3,118.971 | 17.48 | 0.9744 | 0.00 | 0 | 0 |
| £ / R | | On | 11/12/2015 | Foreign Exchange | Option | 17.87 | Put | 18.88890 | 17.571 | 17.48 | 0.0256 | 0.00 | 0 | 830 |
| £ / R | | On | 11/12/2015 | Foreign Exchange | Option | 18.16 | Call | 2,915.20540 | 2,834.006 | 16.72 | 0.9668 | 0.00 | 0 | 0 |
| £ / R | | On | 11/12/2015 | Foreign Exchange | Option | 18.16 | Put | 24.10540 | 22.606 | 16.72 | 0.0332 | 0.00 | 0 | 0 |
| £ / R | | On | 11/12/2015 | Foreign Exchange | Option | 18.49 | Call | 2,593.11730 | 2,511.728 | 15.84 | 0.9550 | 0.00 | 0 | 0 |
| £ / R | | On | 11/12/2015 | Foreign Exchange | Option | 18.49 | Put | 32.01730 | 30.328 | 15.84 | 0.0450 | 0.00 | 0 | 0 |
| £ / R | | On | 11/12/2015 | Foreign Exchange | Option | 19.40 | Call | 1,750.16170 | 1,673.872 | 14.97 | 0.8687 | 0.00 | 0 | 700 |
| £ / R | | On | 11/12/2015 | Foreign Exchange | Option | 19.40 | Put | 99.06170 | 102.472 | 14.97 | 0.1313 | 0.00 | 0 | 0 |
| £ / R | | On | 11/12/2015 | Foreign Exchange | Option | 20.23 | Call | 1,115.63990 | 1,046.307 | 15.34 | 0.7005 | 0.00 | 0 | 0 |
| £ / R | | On | 11/12/2015 | Foreign Exchange | Option | 20.23 | Put | 294.53990 | 304.907 | 15.34 | 0.2995 | 0.00 | 0 | 20,000 |
| £ / R | | On | 11/12/2015 | Foreign Exchange | Option | 18.50 | Call | 2,583.39720 | 2,502.004 | 15.81 | 0.9546 | 0.00 | 0 | 0 |
| £ / R | | On | 11/12/2015 | Foreign Exchange | Option | 18.50 | Put | 32.29720 | 30.604 | 15.81 | 0.0454 | 0.00 | 0 | 0 |
| £ / R | | On | 11/12/2015 | Foreign Exchange | Option | 18.51 | Call | 2,573.68080 | 2,492.281 | 15.79 | 0.9541 | 0.00 | 0 | 0 |
| £ / R | | On | 11/12/2015 | Foreign Exchange | Option | 18.51 | Put | 32.58080 | 30.881 | 15.79 | 0.0459 | 0.00 | 0 | 0 |
| £ / R | | On | 11/12/2015 | Foreign Exchange | Option | 20.77 | Call | 802.81450 | 737.297 | 15.81 | 0.5656 | 0.00 | 0 | 18,900 |
| £ / R | | On | 11/12/2015 | Foreign Exchange | Option | 20.77 | Put | 521.71450 | 535.897 | 15.81 | 0.4344 | 0.00 | 0 | 0 |
| £ / R | | On | 11/12/2015 | Foreign Exchange | Option | 20.00 | Call | 1,271.96780 | 1,201.316 | 15.14 | 0.7547 | 0.00 | 0 | 500 |
| £ / R | | On | 11/12/2015 | Foreign Exchange | Option | 20.00 | Put | 220.86780 | 229.917 | 15.14 | 0.2453 | 0.00 | 0 | 0 |
| £ / R | | On | 11/12/2015 | Foreign Exchange | Option | 20.12 | Call | 1,188.70610 | 1,118.727 | 15.25 | 0.7268 | 0.00 | 0 | 0 |
| £ / R | | On | 11/12/2015 | Foreign Exchange | Option | 20.12 | Put | 257.60610 | 267.327 | 15.25 | 0.2732 | 0.00 | 0 | 12,000 |
| £ / R | | On | 11/12/2015 | Foreign Exchange | Option | 21.50 | Call | 509.77890 | 456.801 | 16.96 | 0.3954 | 0.00 | 0 | 500 |
| £ / R | | On | 11/12/2015 | Foreign Exchange | Option | 21.50 | Put | 958.67890 | 985.401 | 16.96 | 0.6046 | 0.00 | 0 | 0 |
| £ / R | | On | 11/12/2015 | Foreign Exchange | Option | 20.33 | Call | 1,051.94950 | 983.240 | 15.43 | 0.6760 | 0.00 | 0 | 8,250 |
| £ / R | | On | 11/12/2015 | Foreign Exchange | Option | 20.33 | Put | 330.84950 | 341.840 | 15.43 | 0.3240 | 0.00 | 0 | 0 |
| £ / R | | On | 11/12/2015 | Foreign Exchange | Option | 20.75 | Call | 813.04890 | 747.367 | 15.80 | 0.5706 | 0.00 | 0 | 0 |
| £ / R | | On | 11/12/2015 | Foreign Exchange | Option | 20.75 | Put | 511.94890 | 525.967 | 15.80 | 0.4294 | 0.00 | 0 | 6,000 |
| £ / R | | On | 11/12/2015 | Foreign Exchange | Option | 21.82 | Call | 420.37710 | 371.865 | 17.54 | 0.3338 | 0.00 | 0 | 10,000 |
| £ / R | | On | 11/12/2015 | Foreign Exchange | Option | 21.82 | Put | 1,189.27710 | 1,220.465 | 17.54 | 0.6662 | 0.00 | 0 | 0 |
| £ / R | | On | 11/12/2015 | Foreign Exchange | Option | 20.81 | Call | 782.65110 | 717.464 | 15.85 | 0.5555 | 0.00 | 0 | 0 |
| £ / R | | On | 11/12/2015 | Foreign Exchange | Option | 20.81 | Put | 541.55110 | 556.064 | 15.85 | 0.4445 | 0.00 | 0 | 4,500 |
| £ / R | | On | 11/12/2015 | Foreign Exchange | Option | 21.20 | Call | 611.65710 | 554.444 | 16.42 | 0.4609 | 0.00 | 0 | 0 |
| £ / R | | On | 11/12/2015 | Foreign Exchange | Option | 21.20 | Put | 760.55710 | 783.044 | 16.42 | 0.5391 | 0.00 | 0 | 3,000 |
| £ / R | | On | 14/03/2016 | Foreign Exchange | Option | 19.21 | Call | 2,351.06890 | 2,265.615 | 14.52 | 0.8588 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------------|------------------|----------------|
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 19.21 | Put | | | 163.16890 | 163.015 | 14.52 | 0.1412 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 19.19 | Call | | | 2,368.44900 | 2,282.295 | 14.52 | 0.8611 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 19.19 | Put | | | 160.54900 | 159.695 | 14.52 | 0.1389 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 19.20 | Call | | | 2,359.75600 | 2,273.947 | 14.52 | 0.8600 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 19.20 | Put | | | 161.85600 | 161.347 | 14.52 | 0.1400 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.51 | Call | | | 1,833.26430 | 1,735.328 | 14.80 | 0.6881 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.51 | Put | | | 600.16430 | 592.128 | 14.80 | 0.3119 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.49 | Call | | | 1,845.75510 | 1,747.891 | 14.80 | 0.6908 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.49 | Put | | | 592.65510 | 584.691 | 14.80 | 0.3092 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.50 | Call | | | 1,839.49910 | 1,741.602 | 14.80 | 0.6894 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.50 | Put | | | 596.39910 | 588.402 | 14.80 | 0.3106 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 21.20 | Call | | | 1,903.28470 | 1,842.525 | 16.63 | 0.6196 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 22.27 | Put | | | 1,682.20650 | 1,725.934 | 18.16 | 0.4925 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 25.85 | Call | | | 753.34470 | 725.326 | 22.59 | 0.2697 | 0.00 | 0 | 12,264 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 25.85 | Put | | | 4,520.34470 | 4,586.527 | 22.59 | 0.7303 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 21.20 | Put | | | 1,020.28470 | 1,053.725 | 16.63 | 0.3804 | 0.00 | 0 | 12,264 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 22.25 | Call | | | 1,501.84110 | 1,451.192 | 18.14 | 0.5094 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 22.25 | Put | | | 1,668.84110 | 1,712.392 | 18.14 | 0.4906 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 22.26 | Call | | | 1,498.51880 | 1,447.958 | 18.15 | 0.5085 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 22.26 | Put | | | 1,675.51880 | 1,719.158 | 18.15 | 0.4915 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 22.27 | Call | | | 1,495.20650 | 1,444.734 | 18.16 | 0.5075 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2016 | Foreign Exchange Option | 23.01 | Call | | | 1,250.52020 | 1,155.259 | 17.75 | 0.4384 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2016 | Foreign Exchange Option | 23.01 | Put | | | 2,134.32020 | 2,132.859 | 17.75 | 0.5616 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2016 | Foreign Exchange Option | 22.99 | Call | | | 1,255.88090 | 1,160.465 | 17.72 | 0.4402 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2016 | Foreign Exchange Option | 22.99 | Put | | | 2,119.68090 | 2,118.065 | 17.72 | 0.5598 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2016 | Foreign Exchange Option | 23.00 | Call | | | 1,253.20080 | 1,157.862 | 17.74 | 0.4393 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2016 | Foreign Exchange Option | 23.00 | Put | | | 2,127.00080 | 2,125.462 | 17.74 | 0.5607 | 0.00 | 0 | 0 |
| Total £ / R Option | | | | | | | | | | | | 0.00 | 0 | 109,708 |
| Total £ / R | | | | | | | | | | | | 1,177,810.40 | 56 | 141,212 |
| ¥ / R | On | 11/12/2015 | Foreign Exchange Future | | | 0.11238 | | 0.11233 | | | 0.0000 | 0.00 | 0 | 8,183 |
| ¥ / R | On | 14/03/2016 | Foreign Exchange Future | | | 0.11455 | | 0.11450 | | | 0.0000 | 12,142.30 | 106 | 106 |
| ¥ / R | On | 13/06/2016 | Foreign Exchange Future | | | 0.11671 | | 0.11668 | | | 0.0000 | 0.00 | 0 | 0 |
| Total ¥ / R Future | | | | | | | | | | | | 12,142.30 | 106 | 8,289 |
| ¥ / R | On | 11/12/2015 | Foreign Exchange Option | 0.09 | Call | | | 2,239.79360 | 2,244.448 | 21.74 | 0.9854 | 0.00 | 0 | 0 |
| ¥ / R | On | 11/12/2015 | Foreign Exchange Option | 0.09 | Put | | | 6.99360 | 6.248 | 21.74 | 0.0146 | 0.00 | 0 | 0 |
| ¥ / R | On | 11/12/2015 | Foreign Exchange Option | 0.10 | Call | | | 1,304.52420 | 1,298.946 | 20.57 | 0.8911 | 0.00 | 0 | 0 |
| ¥ / R | On | 11/12/2015 | Foreign Exchange Option | 0.10 | Put | | | 71.72420 | 60.746 | 20.57 | 0.1089 | 0.00 | 0 | 0 |
| ¥ / R | On | 11/12/2015 | Foreign Exchange Option | 0.11 | Call | | | 614.10500 | 599.098 | 22.12 | 0.6006 | 0.00 | 0 | 0 |
| ¥ / R | On | 11/12/2015 | Foreign Exchange Option | 0.11 | Put | | | 381.30500 | 360.898 | 22.12 | 0.3994 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2016 | Foreign Exchange Option | 0.12 | Call | | | 457.18150 | 449.311 | 21.07 | 0.4043 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2016 | Foreign Exchange Option | 0.12 | Put | | | 1,006.88150 | 994.311 | 21.07 | 0.5957 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2016 | Foreign Exchange Option | 0.10 | Call | | | 1,540.31240 | 1,536.794 | 17.13 | 0.8840 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2016 | Foreign Exchange Option | 0.10 | Put | | | 90.01240 | 81.794 | 17.13 | 0.1160 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|----------------|
| ¥ / R | On | 14/03/2016 | Foreign Exchange Option | 0.11 | Call | | | 836.10450 | 828.335 | 18.31 | 0.6484 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2016 | Foreign Exchange Option | 0.11 | Put | | | 385.80450 | 373.335 | 18.31 | 0.3516 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2016 | Foreign Exchange Option | 0.12 | Put | | | 1,000.34830 | 988.712 | 20.10 | 0.5299 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2016 | Foreign Exchange Option | 0.13 | Call | | | 434.10240 | 426.351 | 22.45 | 0.3216 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2016 | Foreign Exchange Option | 0.13 | Put | | | 1,765.80240 | 1,755.551 | 22.45 | 0.6784 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2016 | Foreign Exchange Option | 0.11 | Call | | | 1,079.00900 | 1,070.039 | 17.61 | 0.6798 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2016 | Foreign Exchange Option | 0.11 | Put | | | 410.70900 | 399.239 | 17.61 | 0.3202 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2016 | Foreign Exchange Option | 0.12 | Call | | | 668.64830 | 659.512 | 20.10 | 0.4701 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | | | 12,142.30 | 106 | 8,289 |
| € / R | On | 21/09/2015 | Foreign Exchange Future | | | 15.10080 | | 15.13530 | | | 0.0000 | 0.00 | 0 | 0 |
| € / R | On | 26/10/2015 | Foreign Exchange Future | | | 15.19420 | | 15.22750 | | | 0.0000 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Future | | | 15.32640 | | 15.36300 | | | 0.0000 | 79,145,529.60 | 5,164 | 78,701 |
| € / R | On | 25/01/2016 | Foreign Exchange Future | | | 15.46290 | | 15.50130 | | | 0.0000 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Future | | | 15.61210 | | 15.65330 | | | 0.0000 | 1,670,494.70 | 107 | 27,882 |
| € / R | On | 13/06/2016 | Foreign Exchange Future | | | 15.90180 | | 15.94820 | | | 0.0000 | 0.00 | 0 | 250 |
| € / R | On | 19/09/2016 | Foreign Exchange Future | | | 16.23020 | | 16.28190 | | | 0.0000 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Future | | | 16.51370 | | 16.56250 | | | 0.0000 | 0.00 | 0 | 0 |
| Total € / R Future | | | | | | | | | | | | 80,816,024.30 | 5,271 | 106,833 |
| € / R | On | 21/09/2015 | Foreign Exchange Option | 14.34 | Call | | | 798.57030 | 760.896 | 18.99 | 0.9987 | 0.00 | 0 | 0 |
| € / R | On | 21/09/2015 | Foreign Exchange Option | 14.34 | Put | | | 3.27030 | 0.096 | 18.99 | 0.0013 | 0.00 | 0 | 0 |
| € / R | On | 21/09/2015 | Foreign Exchange Option | 14.35 | Call | | | 788.75150 | 750.910 | 18.98 | 0.9985 | 0.00 | 0 | 0 |
| € / R | On | 21/09/2015 | Foreign Exchange Option | 14.35 | Put | | | 3.45150 | 0.110 | 18.98 | 0.0015 | 0.00 | 0 | 0 |
| € / R | On | 21/09/2015 | Foreign Exchange Option | 14.85 | Call | | | 324.70500 | 258.669 | 13.81 | 0.9106 | 0.00 | 0 | 1,000 |
| € / R | On | 21/09/2015 | Foreign Exchange Option | 14.85 | Put | | | 39.40500 | 7.869 | 13.81 | 0.0894 | 0.00 | 0 | 1,000 |
| € / R | On | 21/09/2015 | Foreign Exchange Option | 14.33 | Call | | | 808.39820 | 770.883 | 18.98 | 0.9989 | 0.00 | 0 | 0 |
| € / R | On | 21/09/2015 | Foreign Exchange Option | 14.33 | Put | | | 3.09820 | 0.083 | 18.98 | 0.0011 | 0.00 | 0 | 0 |
| € / R | On | 26/10/2015 | Foreign Exchange Option | 14.35 | Call | | | 920.21130 | 879.726 | 14.33 | 0.8961 | 0.00 | 0 | 0 |
| € / R | On | 26/10/2015 | Foreign Exchange Option | 14.35 | Put | | | 42.71130 | 35.526 | 14.33 | 0.1039 | 0.00 | 0 | 0 |
| € / R | On | 26/10/2015 | Foreign Exchange Option | 14.92 | Call | | | 494.41580 | 449.453 | 15.07 | 0.6550 | 0.00 | 0 | 1,000 |
| € / R | On | 26/10/2015 | Foreign Exchange Option | 14.92 | Put | | | 186.91580 | 175.253 | 15.07 | 0.3450 | 0.00 | 0 | 1,000 |
| € / R | On | 26/10/2015 | Foreign Exchange Option | 14.33 | Call | | | 937.77730 | 897.709 | 14.35 | 0.9011 | 0.00 | 0 | 0 |
| € / R | On | 26/10/2015 | Foreign Exchange Option | 14.33 | Put | | | 40.27730 | 33.509 | 14.35 | 0.0989 | 0.00 | 0 | 0 |
| € / R | On | 26/10/2015 | Foreign Exchange Option | 14.34 | Call | | | 928.98000 | 888.705 | 14.34 | 0.8986 | 0.00 | 0 | 0 |
| € / R | On | 26/10/2015 | Foreign Exchange Option | 14.34 | Put | | | 41.48000 | 34.505 | 14.34 | 0.1014 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 16.50 | Call | | | 202.47030 | 177.866 | 19.30 | 0.2265 | 0.00 | 0 | 6,682 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 16.50 | Put | | | 1,339.47030 | 1,351.466 | 19.30 | 0.7735 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.01 | Call | | | 674.31560 | 632.153 | 15.73 | 0.6233 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.01 | Put | | | 321.31560 | 315.753 | 15.73 | 0.3767 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.04 | Call | | | 657.90220 | 615.956 | 15.79 | 0.6129 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.04 | Put | | | 334.90220 | 329.556 | 15.79 | 0.3871 | 0.00 | 0 | 50,000 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.29 | Call | | | 533.27670 | 493.611 | 16.22 | 0.5277 | 0.00 | 0 | 6,000 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.29 | Put | | | 460.27670 | 457.211 | 16.22 | 0.4723 | 0.00 | 0 | 0 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| € / R | On | 11/12/2015 | Foreign Exchange Option | 14.30 | Call | | 1,164.71810 | 1,121.561 | 15.00 | 0.8411 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 14.30 | Put | | 101.71810 | 95.161 | 15.00 | 0.1589 | 0.00 | 0 | 100 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 14.99 | Call | | 685.43390 | 643.136 | 15.70 | 0.6302 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 14.99 | Put | | 312.43390 | 306.736 | 15.70 | 0.3698 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 13.05 | Call | | 2,325.66910 | 2,287.002 | 17.01 | 0.9778 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 13.05 | Put | | 12.66910 | 10.602 | 17.01 | 0.0222 | 0.00 | 0 | 6,682 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 13.90 | Call | | 1,509.90830 | 1,468.499 | 14.99 | 0.9184 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 13.90 | Put | | 46.90830 | 42.099 | 14.99 | 0.0816 | 0.00 | 0 | 6,076 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.00 | Call | | 679.85560 | 637.626 | 15.72 | 0.6267 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.00 | Put | | 316.85560 | 311.226 | 15.72 | 0.3733 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 10.95 | Call | | 4,413.70200 | 4,376.950 | 23.35 | 0.9989 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 10.95 | Put | | 0.70200 | 0.550 | 23.35 | 0.0011 | 0.00 | 0 | 0 |
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.92 | Call | | 907.02140 | 864.254 | 15.29 | 0.6695 | 0.00 | 0 | 1,000 |
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.92 | Put | | 325.72140 | 321.354 | 15.29 | 0.3305 | 0.00 | 0 | 0 |
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.62 | Call | | 1,100.12260 | 1,054.398 | 14.86 | 0.7514 | 0.00 | 0 | 0 |
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.62 | Put | | 218.82260 | 211.498 | 14.86 | 0.2486 | 0.00 | 0 | 0 |
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.63 | Call | | 1,092.97180 | 1,047.241 | 14.86 | 0.7489 | 0.00 | 0 | 0 |
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.63 | Put | | 221.67180 | 214.341 | 14.86 | 0.2511 | 0.00 | 0 | 0 |
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.85 | Call | | 948.01060 | 905.069 | 15.16 | 0.6893 | 0.00 | 0 | 1,000 |
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.85 | Put | | 296.71060 | 292.169 | 15.16 | 0.3107 | 0.00 | 0 | 0 |
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.61 | Call | | 1,107.29620 | 1,061.582 | 14.85 | 0.7539 | 0.00 | 0 | 0 |
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.61 | Put | | 215.99620 | 208.682 | 14.85 | 0.2461 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 13.20 | Put | | 46.44850 | 40.765 | 15.52 | 0.0545 | 0.00 | 0 | 18,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 15.95 | Put | | 933.19220 | 934.646 | 17.15 | 0.5473 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 16.15 | Call | | 576.40520 | 538.338 | 17.59 | 0.4152 | 0.00 | 0 | 24,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 16.15 | Put | | 1,073.10520 | 1,076.238 | 17.59 | 0.5848 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 13.05 | Call | | 2,642.01640 | 2,595.662 | 15.71 | 0.9544 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 13.05 | Put | | 38.71640 | 33.562 | 15.71 | 0.0456 | 0.00 | 0 | 18,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 13.20 | Call | | 2,499.74850 | 2,452.865 | 15.52 | 0.9455 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.96 | Put | | 370.88680 | 366.741 | 15.05 | 0.3233 | 0.00 | 0 | 15,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 15.05 | Call | | 1,014.99280 | 969.886 | 15.24 | 0.6546 | 0.00 | 0 | 24,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 15.05 | Put | | 411.69280 | 407.786 | 15.24 | 0.3454 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 13.85 | Call | | 1,901.63900 | 1,852.641 | 14.70 | 0.8884 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 13.85 | Put | | 98.33900 | 90.541 | 14.70 | 0.1116 | 0.00 | 0 | 12,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 15.95 | Call | | 636.49220 | 596.746 | 17.15 | 0.4527 | 0.00 | 0 | 26,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.03 | Put | | 119.69670 | 111.491 | 14.47 | 0.1340 | 0.00 | 0 | 12,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.60 | Call | | 1,298.53410 | 1,249.801 | 14.65 | 0.7600 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.60 | Put | | 245.23410 | 237.701 | 14.65 | 0.2400 | 0.00 | 0 | 15,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 16.30 | Call | | 535.84020 | 499.053 | 17.92 | 0.3890 | 0.00 | 0 | 34,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 16.30 | Put | | 1,182.54020 | 1,186.953 | 17.92 | 0.6110 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.96 | Call | | 1,064.18680 | 1,018.841 | 15.05 | 0.6767 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 13.99 | Put | | 114.63090 | 106.504 | 14.52 | 0.1287 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.00 | Call | | 1,769.18000 | 1,719.831 | 14.51 | 0.8700 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.00 | Put | | 115.88000 | 107.731 | 14.51 | 0.1300 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 15.37 | Call | | 857.75520 | 813.874 | 15.90 | 0.5778 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 15.37 | Put | | 574.45520 | 571.774 | 15.90 | 0.4222 | 0.00 | 0 | 25,000 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|----------------|
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.03 | Call | | | 1,742.99670 | 1,693.591 | 14.47 | 0.8660 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.01 | Call | | | 1,760.44110 | 1,711.071 | 14.50 | 0.8687 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.01 | Put | | | 117.14110 | 108.971 | 14.50 | 0.1313 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.90 | Call | | | 1,098.24320 | 1,052.770 | 14.93 | 0.6914 | 0.00 | 0 | 24,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.90 | Put | | | 344.94320 | 340.670 | 14.93 | 0.3086 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 13.99 | Call | | | 1,777.93090 | 1,728.604 | 14.52 | 0.8713 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.96 | Call | | | 934.10270 | 885.939 | 16.78 | 0.5186 | 0.00 | 0 | 6,000 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.96 | Put | | | 945.90270 | 944.139 | 16.78 | 0.4814 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 14.20 | Call | | | 1,938.10810 | 1,882.618 | 14.39 | 0.8359 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 14.20 | Put | | | 189.90810 | 180.818 | 14.39 | 0.1641 | 0.00 | 0 | 6,000 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.26 | Put | | | 539.12460 | 535.337 | 15.31 | 0.3523 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.24 | Call | | | 1,237.23800 | 1,187.001 | 15.27 | 0.6517 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.24 | Put | | | 529.03800 | 525.201 | 15.27 | 0.3483 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.25 | Call | | | 1,232.26720 | 1,182.057 | 15.29 | 0.6497 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.25 | Put | | | 534.06720 | 530.257 | 15.29 | 0.3503 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.26 | Call | | | 1,227.32460 | 1,177.137 | 15.31 | 0.6477 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.95 | Call | | | 1,745.82180 | 1,690.361 | 14.62 | 0.7368 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.95 | Put | | | 413.92180 | 410.161 | 14.62 | 0.2632 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.96 | Call | | | 1,739.62600 | 1,684.194 | 14.64 | 0.7352 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.96 | Put | | | 417.72600 | 413.993 | 14.64 | 0.2648 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.94 | Call | | | 1,752.03220 | 1,696.550 | 14.61 | 0.7385 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.94 | Put | | | 410.13220 | 406.350 | 14.61 | 0.2615 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 16.99 | Put | | | 1,626.20010 | 1,623.315 | 18.36 | 0.5141 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 17.00 | Call | | | 1,195.74910 | 1,144.116 | 18.38 | 0.4848 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 17.00 | Put | | | 1,633.24910 | 1,630.416 | 18.38 | 0.5152 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 17.01 | Call | | | 1,192.80890 | 1,141.228 | 18.39 | 0.4838 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 17.01 | Put | | | 1,640.30890 | 1,637.528 | 18.39 | 0.5162 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 16.99 | Call | | | 1,198.70010 | 1,147.015 | 18.36 | 0.4859 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | | | 0.00 | 0 | 340,540 |
| Total € / R | | | | | | | | | | | | 80,816,024.30 | 5,271 | 447,373 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Future | | | 9.67610 | | 9.65250 | | | 0.0000 | 0.00 | 0 | 9,812 |
| AU\$ / R | On | 14/03/2016 | Foreign Exchange Future | | | 9.79230 | | 9.77190 | | | 0.0000 | 2,428,490.40 | 248 | 3,075 |
| AU\$ / R | On | 13/06/2016 | Foreign Exchange Future | | | 9.91140 | | 9.89360 | | | 0.0000 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2016 | Foreign Exchange Future | | | 10.04790 | | 10.03200 | | | 0.0000 | 0.00 | 0 | 0 |
| Total AU\$ / R Future | | | | | | | | | | | | 2,428,490.40 | 248 | 12,887 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 10.20 | Put | | | 650.43060 | 630.006 | 15.65 | 0.7469 | 0.00 | 0 | 0 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 7.35 | Put | | | 0.72920 | 0.654 | 20.55 | 0.0023 | 0.00 | 0 | 0 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 7.25 | Call | | | 2,403.05090 | 2,426.595 | 20.93 | 0.9983 | 0.00 | 0 | 0 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 7.25 | Put | | | 0.55090 | 0.495 | 20.93 | 0.0017 | 0.00 | 0 | 0 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 7.30 | Call | | | 2,353.13410 | 2,376.669 | 20.74 | 0.9980 | 0.00 | 0 | 0 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 7.30 | Put | | | 0.63410 | 0.569 | 20.74 | 0.0020 | 0.00 | 0 | 0 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 7.35 | Call | | | 2,303.22920 | 2,326.754 | 20.55 | 0.9977 | 0.00 | 0 | 0 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.30 | Call | | | 457.52120 | 473.237 | 13.20 | 0.7446 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------------|------------------|---------------|
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.30 | Put | | | 105.02120 | 97.137 | 13.20 | 0.2554 | 0.00 | 0 | 201 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.60 | Call | | | 278.79990 | 290.750 | 13.60 | 0.5610 | 0.00 | 0 | 201 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.60 | Put | | | 226.29990 | 214.650 | 13.60 | 0.4390 | 0.00 | 0 | 0 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 10.20 | Call | | | 102.93060 | 106.106 | 15.65 | 0.2531 | 0.00 | 0 | 201 |
| AU\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.49 | Call | | | 494.47660 | 505.876 | 12.41 | 0.6573 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.49 | Put | | | 212.57660 | 203.576 | 12.41 | 0.3427 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.50 | Call | | | 488.77400 | 500.129 | 12.43 | 0.6527 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.50 | Put | | | 216.87400 | 207.829 | 12.43 | 0.3473 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.51 | Call | | | 483.12400 | 494.436 | 12.45 | 0.6480 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.51 | Put | | | 221.22400 | 212.135 | 12.45 | 0.3520 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/06/2016 | Foreign Exchange Option | 10.09 | Call | | | 408.02080 | 413.782 | 14.55 | 0.4679 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/06/2016 | Foreign Exchange Option | 10.09 | Put | | | 604.42080 | 592.382 | 14.55 | 0.5321 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/06/2016 | Foreign Exchange Option | 10.10 | Call | | | 404.83970 | 410.528 | 14.58 | 0.4649 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/06/2016 | Foreign Exchange Option | 10.10 | Put | | | 611.23970 | 599.128 | 14.58 | 0.5351 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/06/2016 | Foreign Exchange Option | 10.08 | Call | | | 411.22790 | 417.066 | 14.52 | 0.4709 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/06/2016 | Foreign Exchange Option | 10.08 | Put | | | 597.62790 | 585.666 | 14.52 | 0.5291 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2016 | Foreign Exchange Option | 10.21 | Put | | | 705.96070 | 695.538 | 15.10 | 0.5120 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2016 | Foreign Exchange Option | 10.19 | Call | | | 534.56280 | 540.156 | 15.05 | 0.4930 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2016 | Foreign Exchange Option | 10.19 | Put | | | 692.56280 | 682.256 | 15.05 | 0.5070 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2016 | Foreign Exchange Option | 10.20 | Call | | | 531.24930 | 536.782 | 15.07 | 0.4905 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2016 | Foreign Exchange Option | 10.20 | Put | | | 699.24930 | 688.882 | 15.07 | 0.5095 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2016 | Foreign Exchange Option | 10.21 | Call | | | 527.96070 | 533.438 | 15.10 | 0.4880 | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | | | | | 0.00 | 0 | 603 |
| Total AU\$ / R | | | | | | | | | | | | 2,428,490.40 | 248 | 13,490 |
| CAD/ R | On | 11/12/2015 | Foreign Exchange Future | | | 10.26970 | | 10.28370 | | | 0.0000 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/03/2016 | Foreign Exchange Future | | | 10.43780 | | 10.45480 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CAD/ R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| CAD/ R | On | 11/12/2015 | Foreign Exchange Option | 10.49 | Call | | | 228.95900 | 215.053 | 15.76 | 0.4040 | 0.00 | 0 | 0 |
| CAD/ R | On | 11/12/2015 | Foreign Exchange Option | 10.49 | Put | | | 435.25900 | 435.353 | 15.76 | 0.5960 | 0.00 | 0 | 0 |
| CAD/ R | On | 11/12/2015 | Foreign Exchange Option | 10.50 | Call | | | 225.86440 | 212.038 | 15.80 | 0.3994 | 0.00 | 0 | 0 |
| CAD/ R | On | 11/12/2015 | Foreign Exchange Option | 10.50 | Put | | | 442.16440 | 442.338 | 15.80 | 0.6006 | 0.00 | 0 | 0 |
| CAD/ R | On | 11/12/2015 | Foreign Exchange Option | 10.51 | Call | | | 222.81240 | 209.068 | 15.83 | 0.3949 | 0.00 | 0 | 0 |
| CAD/ R | On | 11/12/2015 | Foreign Exchange Option | 10.51 | Put | | | 449.11240 | 449.368 | 15.83 | 0.6051 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/03/2016 | Foreign Exchange Option | 10.81 | Put | | | 668.19420 | 670.418 | 15.57 | 0.6056 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/03/2016 | Foreign Exchange Option | 10.79 | Call | | | 318.40960 | 303.487 | 15.50 | 0.4004 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/03/2016 | Foreign Exchange Option | 10.79 | Put | | | 653.60960 | 655.687 | 15.50 | 0.5996 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/03/2016 | Foreign Exchange Option | 10.80 | Call | | | 315.68650 | 300.838 | 15.54 | 0.3974 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/03/2016 | Foreign Exchange Option | 10.80 | Put | | | 660.88650 | 663.038 | 15.54 | 0.6026 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/03/2016 | Foreign Exchange Option | 10.81 | Call | | | 312.99420 | 298.218 | 15.57 | 0.3944 | 0.00 | 0 | 0 |
| Total CAD/ R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CAD/ R | | | | | | | | | | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------------|------------------|---------------|
| CHF / R | On | 11/12/2015 | Foreign Exchange Future | | | 14.04650 | | 14.03850 | | | 0.0000 | 0.00 | 0 | 7,345 |
| CHF / R | On | 14/03/2016 | Foreign Exchange Future | | | 14.33630 | | 14.33170 | | | 0.0000 | 1,347,612.20 | 94 | 1,625 |
| Total CHF / R Future | | | | | | | | | | | | 1,347,612.20 | 94 | 8,970 |
| CHF / R | On | 11/12/2015 | Foreign Exchange Option | 14.00 | Put | | | 458.57030 | 428.863 | 16.84 | 0.4675 | 0.00 | 0 | 0 |
| CHF / R | On | 11/12/2015 | Foreign Exchange Option | 14.01 | Call | | | 492.65520 | 470.850 | 16.85 | 0.5289 | 0.00 | 0 | 0 |
| CHF / R | On | 11/12/2015 | Foreign Exchange Option | 14.01 | Put | | | 464.15520 | 434.350 | 16.85 | 0.4711 | 0.00 | 0 | 0 |
| CHF / R | On | 11/12/2015 | Foreign Exchange Option | 13.99 | Call | | | 501.51940 | 479.909 | 16.82 | 0.5360 | 0.00 | 0 | 0 |
| CHF / R | On | 11/12/2015 | Foreign Exchange Option | 13.99 | Put | | | 453.01940 | 423.409 | 16.82 | 0.4640 | 0.00 | 0 | 0 |
| CHF / R | On | 11/12/2015 | Foreign Exchange Option | 14.00 | Call | | | 497.07030 | 475.363 | 16.84 | 0.5325 | 0.00 | 0 | 0 |
| CHF / R | On | 14/03/2016 | Foreign Exchange Option | 14.99 | Call | | | 502.82500 | 481.652 | 18.73 | 0.3915 | 0.00 | 0 | 0 |
| CHF / R | On | 14/03/2016 | Foreign Exchange Option | 14.99 | Put | | | 1,161.12500 | 1,135.351 | 18.73 | 0.6085 | 0.00 | 0 | 0 |
| CHF / R | On | 14/03/2016 | Foreign Exchange Option | 15.00 | Call | | | 500.38530 | 479.202 | 18.75 | 0.3897 | 0.00 | 0 | 0 |
| CHF / R | On | 14/03/2016 | Foreign Exchange Option | 15.00 | Put | | | 1,168.68530 | 1,142.902 | 18.75 | 0.6103 | 0.00 | 0 | 0 |
| CHF / R | On | 14/03/2016 | Foreign Exchange Option | 15.01 | Call | | | 497.96120 | 476.769 | 18.78 | 0.3880 | 0.00 | 0 | 0 |
| CHF / R | On | 14/03/2016 | Foreign Exchange Option | 15.01 | Put | | | 1,176.26120 | 1,150.469 | 18.78 | 0.6120 | 0.00 | 0 | 0 |
| Total CHF / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CHF / R | | | | | | | | | | | | 1,347,612.20 | 94 | 8,970 |
| CNH / R | On | 11/12/2015 | Foreign Exchange Future | | | 2.08910 | | 2.09750 | | | 0.0000 | 0.00 | 0 | 25,110 |
| CNH / R | On | 14/03/2016 | Foreign Exchange Future | | | 2.10670 | | 2.11530 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CNH / R Future | | | | | | | | | | | | 0.00 | 0 | 25,110 |
| CNH / R | On | 11/12/2015 | Foreign Exchange Option | 2.01 | Call | | | 1,175.93990 | 1,094.450 | 15.82 | 0.7076 | 0.00 | 0 | 0 |
| CNH / R | On | 11/12/2015 | Foreign Exchange Option | 2.01 | Put | | | 300.93990 | 303.450 | 15.82 | 0.2924 | 0.00 | 0 | 0 |
| CNH / R | On | 11/12/2015 | Foreign Exchange Option | 1.99 | Call | | | 1,319.88730 | 1,236.174 | 15.85 | 0.7508 | 0.00 | 0 | 0 |
| CNH / R | On | 11/12/2015 | Foreign Exchange Option | 1.99 | Put | | | 244.88730 | 245.173 | 15.85 | 0.2492 | 0.00 | 0 | 0 |
| CNH / R | On | 11/12/2015 | Foreign Exchange Option | 2.00 | Call | | | 1,245.67430 | 1,162.832 | 15.80 | 0.7301 | 0.00 | 0 | 0 |
| CNH / R | On | 11/12/2015 | Foreign Exchange Option | 2.00 | Put | | | 270.67430 | 271.832 | 15.80 | 0.2699 | 0.00 | 0 | 0 |
| CNH / R | On | 14/03/2016 | Foreign Exchange Option | 2.19 | Put | | | 1,465.50820 | 1,498.581 | 17.20 | 0.6036 | 0.00 | 0 | 0 |
| CNH / R | On | 14/03/2016 | Foreign Exchange Option | 2.20 | Call | | | 687.84390 | 636.561 | 17.30 | 0.3827 | 0.00 | 0 | 0 |
| CNH / R | On | 14/03/2016 | Foreign Exchange Option | 2.20 | Put | | | 1,534.84390 | 1,569.561 | 17.30 | 0.6173 | 0.00 | 0 | 0 |
| CNH / R | On | 14/03/2016 | Foreign Exchange Option | 2.21 | Call | | | 659.83150 | 610.070 | 17.42 | 0.3697 | 0.00 | 0 | 0 |
| CNH / R | On | 14/03/2016 | Foreign Exchange Option | 2.21 | Put | | | 1,606.83150 | 1,643.070 | 17.42 | 0.6303 | 0.00 | 0 | 0 |
| CNH / R | On | 14/03/2016 | Foreign Exchange Option | 2.19 | Call | | | 718.50820 | 665.581 | 17.20 | 0.3964 | 0.00 | 0 | 0 |
| Total CNH / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CNH / R | | | | | | | | | | | | 0.00 | 0 | 25,110 |
| DKK / R | On | 11/12/2015 | Foreign Exchange Future | | | 2.05640 | | 2.06130 | | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 14/03/2016 | Foreign Exchange Future | | | 2.09570 | | 2.10140 | | | 0.0000 | 0.00 | 0 | 0 |
| Total DKK / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| DKK / R | On | 11/12/2015 | Foreign Exchange Option | 1.99 | Call | | | 1,200.24290 | 1,140.750 | 19.72 | 0.6533 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| DKK / R | On | 11/12/2015 | Foreign Exchange Option | 1.99 | Put | | | 487.24290 | 476.750 | 19.72 | 0.3467 | 0.00 | 0 | 0 |
| DKK / R | On | 11/12/2015 | Foreign Exchange Option | 2.00 | Call | | | 1,142.31690 | 1,083.446 | 19.81 | 0.6331 | 0.00 | 0 | 0 |
| DKK / R | On | 11/12/2015 | Foreign Exchange Option | 2.00 | Put | | | 529.31690 | 519.446 | 19.81 | 0.3669 | 0.00 | 0 | 0 |
| DKK / R | On | 11/12/2015 | Foreign Exchange Option | 2.01 | Call | | | 1,086.46900 | 1,028.307 | 19.91 | 0.6128 | 0.00 | 0 | 0 |
| DKK / R | On | 11/12/2015 | Foreign Exchange Option | 2.01 | Put | | | 573.46900 | 564.307 | 19.91 | 0.3872 | 0.00 | 0 | 0 |
| DKK / R | On | 14/03/2016 | Foreign Exchange Option | 2.15 | Call | | | 828.98040 | 792.269 | 17.62 | 0.4418 | 0.00 | 0 | 0 |
| DKK / R | On | 14/03/2016 | Foreign Exchange Option | 2.15 | Put | | | 1,314.98040 | 1,335.269 | 17.62 | 0.5582 | 0.00 | 0 | 0 |
| DKK / R | On | 14/03/2016 | Foreign Exchange Option | 2.16 | Call | | | 797.15140 | 761.358 | 17.75 | 0.4279 | 0.00 | 0 | 0 |
| DKK / R | On | 14/03/2016 | Foreign Exchange Option | 2.16 | Put | | | 1,383.15140 | 1,404.358 | 17.75 | 0.5721 | 0.00 | 0 | 0 |
| DKK / R | On | 14/03/2016 | Foreign Exchange Option | 2.14 | Call | | | 862.18790 | 824.557 | 17.48 | 0.4561 | 0.00 | 0 | 0 |
| DKK / R | On | 14/03/2016 | Foreign Exchange Option | 2.14 | Put | | | 1,248.18790 | 1,267.557 | 17.48 | 0.5439 | 0.00 | 0 | 0 |
| Total DKK / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total DKK / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| KES / R | On | 11/12/2015 | Foreign Exchange Future | | | 0.12560 | | 0.12610 | | | 0.0000 | 0.00 | 0 | 1,960 |
| KES / R | On | 14/03/2016 | Foreign Exchange Future | | | 0.12550 | | 0.12520 | | | 0.0000 | 0.00 | 0 | 0 |
| KES / R | On | 13/06/2016 | Foreign Exchange Future | | | 0.12540 | | 0.12490 | | | 0.0000 | 0.00 | 0 | 0 |
| Total KES / R Future | | | | | | | | | | | | 0.00 | 0 | 1,960 |
| Total KES / R | | | | | | | | | | | | 0.00 | 0 | 1,960 |
| NGN / R | On | 11/12/2015 | Foreign Exchange Future | | | 0.06470 | | 0.06460 | | | 0.0000 | 0.00 | 0 | 28,268 |
| NGN / R | On | 14/03/2016 | Foreign Exchange Future | | | 0.06160 | | 0.06090 | | | 0.0000 | 0.00 | 0 | 0 |
| NGN / R | On | 13/06/2016 | Foreign Exchange Future | | | 0.05840 | | 0.05810 | | | 0.0000 | 0.00 | 0 | 0 |
| Total NGN / R Future | | | | | | | | | | | | 0.00 | 0 | 28,268 |
| Total NGN / R | | | | | | | | | | | | 0.00 | 0 | 28,268 |
| NZ\$ / R | On | 23/09/2015 | Foreign Exchange Future | | | 8.50940 | | 8.45300 | | | 0.0000 | 0.00 | 0 | 8,000 |
| NZ\$ / R | On | 11/12/2015 | Foreign Exchange Future | | | 8.57960 | | 8.52470 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/03/2016 | Foreign Exchange Future | | | 8.66920 | | 8.61610 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/06/2016 | Foreign Exchange Future | | | 8.76220 | | 8.70980 | | | 0.0000 | 0.00 | 0 | 0 |
| Total NZ\$ / R Future | | | | | | | | | | | | 0.00 | 0 | 8,000 |
| NZ\$ / R | On | 23/09/2015 | Foreign Exchange Option | 8.63 | Call | | | 27.44450 | 25.700 | 17.52 | 0.2495 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 23/09/2015 | Foreign Exchange Option | 8.63 | Put | | | 204.44450 | 146.300 | 17.52 | 0.7505 | 0.00 | 0 | 8,000 |
| NZ\$ / R | On | 23/09/2015 | Foreign Exchange Option | 8.48 | Call | | | 72.59110 | 80.229 | 16.25 | 0.5759 | 0.00 | 0 | 8,000 |
| NZ\$ / R | On | 23/09/2015 | Foreign Exchange Option | 8.48 | Put | | | 99.59110 | 50.829 | 16.25 | 0.4241 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 23/09/2015 | Foreign Exchange Option | 8.60 | Call | | | 33.84770 | 32.609 | 17.17 | 0.3026 | 0.00 | 0 | 8,000 |
| NZ\$ / R | On | 23/09/2015 | Foreign Exchange Option | 8.60 | Put | | | 180.84770 | 123.209 | 17.17 | 0.6974 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.09 | Call | | | 58.03580 | 61.554 | 13.79 | 0.2003 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.09 | Put | | | 623.33580 | 571.954 | 13.79 | 0.7997 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.10 | Call | | | 56.87180 | 60.265 | 13.84 | 0.1965 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.10 | Put | | | 632.17180 | 580.665 | 13.84 | 0.8035 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.11 | Call | | | 55.73430 | 59.007 | 13.88 | 0.1928 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------------|----|------------|-------------------------|--------|------------|--------------|-----------|--------------|-------------------|------------|--------|-------------------|------------------|---------------|
| NZ\$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.11 | Put | | | 641.03430 | 589.407 | 13.88 | 0.8072 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.14 | Call | | | 176.88830 | 183.358 | 15.02 | 0.3257 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.14 | Put | | | 700.78830 | 654.158 | 15.02 | 0.6743 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.15 | Call | | | 174.96940 | 181.296 | 15.06 | 0.3225 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.15 | Put | | | 708.86940 | 662.096 | 15.06 | 0.6775 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.16 | Call | | | 173.07420 | 179.261 | 15.10 | 0.3193 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.16 | Put | | | 716.97420 | 670.061 | 15.10 | 0.6807 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/06/2016 | Foreign Exchange Option | 9.01 | Call | | | 326.76900 | 336.192 | 14.77 | 0.4378 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/06/2016 | Foreign Exchange Option | 9.01 | Put | | | 626.96900 | 583.992 | 14.77 | 0.5622 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/06/2016 | Foreign Exchange Option | 8.99 | Call | | | 332.47830 | 342.204 | 14.71 | 0.4443 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/06/2016 | Foreign Exchange Option | 8.99 | Put | | | 612.67830 | 570.004 | 14.71 | 0.5557 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/06/2016 | Foreign Exchange Option | 9.00 | Call | | | 329.61030 | 339.182 | 14.74 | 0.4411 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/06/2016 | Foreign Exchange Option | 9.00 | Put | | | 619.81030 | 576.982 | 14.74 | 0.5589 | 0.00 | 0 | 0 |
| Total NZ\$ / R Option | | | | | | | | | | | | 0.00 | 0 | 24,000 |
| Total NZ\$ / R | | | | | | | | | | | | 0.00 | 0 | 32,000 |
| QUANTO € | On | 11/12/2015 | Foreign Exchange Future | | | 1.13960 | | 1.13300 | | | 0.0000 | 407,976.80 | 358 | 2,804 |
| QUANTO € | On | 14/03/2016 | Foreign Exchange Future | | | 1.14180 | | 1.13530 | | | 0.0000 | 0.00 | 0 | 0 |
| QUANTO € | On | 13/06/2016 | Foreign Exchange Future | | | 1.14430 | | 1.13810 | | | 0.0000 | 0.00 | 0 | 0 |
| Total QUANTO € / \$ Future | | | | | | | | | | | | 407,976.80 | 358 | 2,804 |
| Total QUANTO € / \$ | | | | | | | | | | | | 407,976.80 | 358 | 2,804 |
| RAIN | On | 11/12/2015 | Foreign Exchange Future | | | 23,842.71000 | | 23,930.00000 | | | 0.0000 | 0.00 | 0 | 0 |
| Total RAIN Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total RAIN | | | | | | | | | | | | 0.00 | 0 | 0 |
| SGD / R | On | 11/12/2015 | Foreign Exchange Future | | | 9.61440 | | 9.64840 | | | 0.0000 | 0.00 | 0 | 0 |
| Total SGD / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| SGD / R | On | 11/12/2015 | Foreign Exchange Option | 9.34 | Call | | | 1,041.62520 | 919.375 | 42.78 | 0.5963 | 0.00 | 0 | 0 |
| SGD / R | On | 11/12/2015 | Foreign Exchange Option | 9.34 | Put | | | 733.22520 | 644.975 | 42.78 | 0.4037 | 0.00 | 0 | 0 |
| SGD / R | On | 11/12/2015 | Foreign Exchange Option | 9.35 | Call | | | 1,017.13570 | 894.569 | 41.68 | 0.5946 | 0.00 | 0 | 0 |
| SGD / R | On | 11/12/2015 | Foreign Exchange Option | 9.35 | Put | | | 718.73570 | 630.169 | 41.68 | 0.4054 | 0.00 | 0 | 0 |
| SGD / R | On | 11/12/2015 | Foreign Exchange Option | 9.36 | Call | | | 992.62350 | 869.736 | 40.58 | 0.5929 | 0.00 | 0 | 0 |
| SGD / R | On | 11/12/2015 | Foreign Exchange Option | 9.36 | Put | | | 704.22350 | 615.336 | 40.58 | 0.4071 | 0.00 | 0 | 0 |
| Total SGD / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total SGD / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| TRY / R | On | 11/12/2015 | Foreign Exchange Future | | | 4.39480 | | 4.39500 | | | 0.0000 | 0.00 | 0 | 0 |
| TRY / R | On | 14/03/2016 | Foreign Exchange Future | | | 4.34840 | | 4.34620 | | | 0.0000 | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-----------------------|------------------|------------------|
| Total TRY / R Future | | | | | | | | | 0.00 | 0 | 0 |
| TRY / R On 11/12/2015 Foreign Exchange Option | 4.49 | Call | | | 91.89640 | 87.279 | 15.22 | 0.3986 | 0.00 | 0 | 0 |
| TRY / R On 11/12/2015 Foreign Exchange Option | 4.49 | Put | | | 186.89640 | 182.479 | 15.22 | 0.6014 | 0.00 | 0 | 0 |
| TRY / R On 11/12/2015 Foreign Exchange Option | 4.50 | Call | | | 88.51610 | 83.943 | 15.26 | 0.3872 | 0.00 | 0 | 0 |
| TRY / R On 11/12/2015 Foreign Exchange Option | 4.50 | Put | | | 193.51610 | 189.143 | 15.26 | 0.6128 | 0.00 | 0 | 0 |
| TRY / R On 11/12/2015 Foreign Exchange Option | 4.51 | Call | | | 85.24090 | 80.715 | 15.29 | 0.3760 | 0.00 | 0 | 0 |
| TRY / R On 11/12/2015 Foreign Exchange Option | 4.51 | Put | | | 200.24090 | 195.915 | 15.29 | 0.6240 | 0.00 | 0 | 0 |
| TRY / R On 14/03/2016 Foreign Exchange Option | 4.49 | Call | | | 141.45930 | 137.203 | 16.26 | 0.4108 | 0.00 | 0 | 0 |
| TRY / R On 14/03/2016 Foreign Exchange Option | 4.49 | Put | | | 285.25930 | 278.803 | 16.26 | 0.5892 | 0.00 | 0 | 0 |
| TRY / R On 14/03/2016 Foreign Exchange Option | 4.50 | Call | | | 138.17030 | 133.917 | 16.29 | 0.4035 | 0.00 | 0 | 0 |
| TRY / R On 14/03/2016 Foreign Exchange Option | 4.50 | Put | | | 291.97030 | 285.517 | 16.29 | 0.5965 | 0.00 | 0 | 0 |
| TRY / R On 14/03/2016 Foreign Exchange Option | 4.51 | Call | | | 134.94820 | 130.699 | 16.32 | 0.3962 | 0.00 | 0 | 0 |
| TRY / R On 14/03/2016 Foreign Exchange Option | 4.51 | Put | | | 298.74820 | 292.299 | 16.32 | 0.6038 | 0.00 | 0 | 0 |
| Total TRY / R Option | | | | | | | | | 0.00 | 0 | 0 |
| Total TRY / R | | | | | | | | | 0.00 | 0 | 0 |
| ZMW / R On 11/12/2015 Foreign Exchange Future | | | 1.29900 | | 1.31080 | | | 0.0000 | 0.00 | 0 | 7,688 |
| ZMW / R On 14/03/2016 Foreign Exchange Future | | | 1.27180 | | 1.28350 | | | 0.0000 | 0.00 | 0 | 0 |
| Total ZMW / R Future | | | | | | | | | 0.00 | 0 | 7,688 |
| Total ZMW / R | | | | | | | | | 0.00 | 0 | 7,688 |
| Total Futures | | | | | | | | | 668416839.60 | 49,392 | 1,036,981 |
| Total Options | | | | | | | | | 3978072.30 | 15,000 | 2,239,833 |
| Grand Total: | | | | | | | | | 672,394,911.90 | 64,392 | 3,276,814 |