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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/11/2015

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------|------------------|---------------|
| \$ / R On 05/11/2015 Foreign Exchange Future | | | 13.86550 | | 13.79100 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 10/11/2015 Foreign Exchange Future | | | 13.87350 | | 13.80270 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 11/11/2015 Foreign Exchange Future | | | 13.87550 | | 13.80510 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 17/11/2015 Foreign Exchange Future | | | 13.88960 | | 13.81940 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 18/11/2015 Foreign Exchange Future | | | 13.89210 | | 13.82180 | | | 0.0000 | 0.00 | 0 | 150 |
| \$ / R On 20/11/2015 Foreign Exchange Future | | | 13.89720 | | 13.82660 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 24/11/2015 Foreign Exchange Future | | | 13.90730 | | 13.83620 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 25/11/2015 Foreign Exchange Future | | | 13.90980 | | 13.83860 | | | 0.0000 | 848,497.80 | 61 | 301 |
| \$ / R On 26/11/2015 Foreign Exchange Future | | | 13.91240 | | 13.84100 | | | 0.0000 | 0.00 | 0 | 67 |
| \$ / R On 08/12/2015 Foreign Exchange Future | | | 13.94280 | | 13.87060 | | | 0.0000 | 0.00 | 0 | 276 |
| \$ / R On 11/12/2015 Foreign Exchange Future | | | 13.95080 | | 13.87840 | | | 0.0000 | 447,848,581.60 | 32,102 | 585,141 |
| \$ / R On 21/12/2015 Foreign Exchange Future | | | 13.97730 | | 13.90450 | | | 0.0000 | 0.00 | 0 | 250 |
| \$ / R On 29/12/2015 Foreign Exchange Future | | | 13.99860 | | 13.92530 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 12/01/2016 Foreign Exchange Future | | | 14.03420 | | 13.96020 | | | 0.0000 | 0.00 | 0 | 7 |
| \$ / R On 13/01/2016 Foreign Exchange Future | | | 14.03670 | | 13.96260 | | | 0.0000 | 0.00 | 0 | 1,650 |
| \$ / R On 27/01/2016 Foreign Exchange Future | | | 14.07080 | | 13.99630 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 29/01/2016 Foreign Exchange Future | | | 14.07570 | | 14.00110 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 12/02/2016 Foreign Exchange Future | | | 14.11040 | | 14.03550 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 19/02/2016 Foreign Exchange Future | | | 14.12800 | | 14.05290 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 25/02/2016 Foreign Exchange Future | | | 14.14310 | | 14.06790 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 11/03/2016 Foreign Exchange Future | | | 14.18090 | | 14.10520 | | | 0.0000 | 0.00 | 0 | 272 |

| 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 Future | | | 14.18850 | | 14.11270 | | | 0.0000 | 75,865,909.50 | 5,347 | 86,797 |
| \$ / R | On | 16/03/2016 | Foreign Exchange Future | | | 14.19350 | | 14.11770 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 23/03/2016 | Foreign Exchange Future | | | 14.21120 | | 14.13510 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2016 | Foreign Exchange Future | | | 14.22630 | | 14.15010 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 18/04/2016 | Foreign Exchange Future | | | 14.27670 | | 14.19990 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Future | | | 14.29690 | | 14.21980 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Future | | | 14.37580 | | 14.29810 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 06/06/2016 | Foreign Exchange Future | | | 14.40140 | | 14.32350 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Future | | | 14.40910 | | 14.33110 | | | 0.0000 | 0.00 | 0 | 264 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Future | | | 14.41940 | | 14.34120 | | | 0.0000 | 14,419,400.00 | 1,000 | 33,026 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Future | | | 14.45780 | | 14.37930 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Future | | | 14.53200 | | 14.45290 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 11/08/2016 | Foreign Exchange Future | | | 14.57110 | | 14.49150 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Future | | | 14.61140 | | 14.53080 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Future | | | 14.64100 | | 14.55970 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 08/09/2016 | Foreign Exchange Future | | | 14.64640 | | 14.56490 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Future | | | 14.66520 | | 14.58330 | | | 0.0000 | 0.00 | 0 | 259 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Future | | | 14.67590 | | 14.59380 | | | 0.0000 | 58,703,600.00 | 4,000 | 10,849 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Future | | | 14.70010 | | 14.61740 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Future | | | 14.77530 | | 14.69080 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Future | | | 14.86820 | | 14.78430 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Future | | | 14.91450 | | 14.83100 | | | 0.0000 | 0.00 | 0 | 251 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Future | | | 14.92890 | | 14.84560 | | | 0.0000 | 0.00 | 0 | 1,010 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Future | | | 15.17160 | | 15.09060 | | | 0.0000 | 0.00 | 0 | 0 |
| Total \$ / R Future | | | | | | | | | | | | 597,685,988.90 | 42,510 | 720,570 |
| \$ / R | On | 05/11/2015 | Foreign Exchange Option | 13.00 | Call | | | 791.68390 | 865.639 | 29.61 | 0.9984 | 0.00 | 0 | 300 |
| \$ / R | On | 05/11/2015 | Foreign Exchange Option | 13.00 | Put | | | 0.68390 | 0.139 | 29.61 | 0.0016 | 0.00 | 0 | 0 |
| \$ / R | On | 05/11/2015 | Foreign Exchange Option | 13.45 | Call | | | 353.17810 | 418.669 | 22.67 | 0.9657 | 0.00 | 0 | 0 |
| \$ / R | On | 05/11/2015 | Foreign Exchange Option | 13.45 | Put | | | 12.17810 | 3.169 | 22.67 | 0.0343 | 0.00 | 0 | 300 |
| \$ / R | On | 05/11/2015 | Foreign Exchange Option | 13.70 | Call | | | 144.83510 | 187.204 | 19.19 | 0.8030 | 0.00 | 0 | 300 |
| \$ / R | On | 05/11/2015 | Foreign Exchange Option | 13.70 | Put | | | 53.83510 | 21.704 | 19.19 | 0.1970 | 0.00 | 0 | 300 |
| \$ / R | On | 05/11/2015 | Foreign Exchange Option | 13.95 | Call | | | 36.58800 | 41.254 | 18.54 | 0.3315 | 0.00 | 0 | 300 |
| \$ / R | On | 05/11/2015 | Foreign Exchange Option | 13.95 | Put | | | 195.58800 | 125.754 | 18.54 | 0.6685 | 0.00 | 0 | 0 |
| \$ / R | On | 05/11/2015 | Foreign Exchange Option | 12.72 | Call | | | 1,071.10900 | 1,145.536 | 34.76 | 0.9996 | 0.00 | 0 | 300 |
| \$ / R | On | 05/11/2015 | Foreign Exchange Option | 12.72 | Put | | | 0.10900 | 0.036 | 34.76 | 0.0004 | 0.00 | 0 | 0 |
| \$ / R | On | 10/11/2015 | Foreign Exchange Option | 13.14 | Call | | | 668.01860 | 736.643 | 19.64 | 0.9778 | 0.00 | 0 | 0 |
| \$ / R | On | 10/11/2015 | Foreign Exchange Option | 13.14 | Put | | | 5.31860 | 3.143 | 19.64 | 0.0222 | 0.00 | 0 | 8,000 |
| \$ / R | On | 10/11/2015 | Foreign Exchange Option | 13.81 | Call | | | 130.60530 | 161.945 | 16.70 | 0.5831 | 0.00 | 0 | 10,000 |
| \$ / R | On | 10/11/2015 | Foreign Exchange Option | 13.81 | Put | | | 137.90530 | 98.445 | 16.70 | 0.4169 | 0.00 | 0 | 0 |
| \$ / R | On | 10/11/2015 | Foreign Exchange Option | 14.25 | Call | | | 23.06770 | 25.161 | 17.97 | 0.1437 | 0.00 | 0 | 20,000 |
| \$ / R | On | 10/11/2015 | Foreign Exchange Option | 14.25 | Put | | | 470.36770 | 401.661 | 17.97 | 0.8563 | 0.00 | 0 | 0 |
| \$ / R | On | 10/11/2015 | Foreign Exchange Option | 13.00 | Call | | | 805.41500 | 875.094 | 20.79 | 0.9885 | 0.00 | 0 | 0 |
| \$ / R | On | 10/11/2015 | Foreign Exchange Option | 13.00 | Put | | | 2.71500 | 1.594 | 20.79 | 0.0115 | 0.00 | 0 | 10,000 |
| \$ / R | On | 11/11/2015 | Foreign Exchange Option | 13.68 | Call | | | 213.58770 | 256.498 | 16.86 | 0.7194 | 0.00 | 0 | 11,000 |
| \$ / R | On | 11/11/2015 | Foreign Exchange Option | 13.68 | Put | | | 88.48770 | 60.998 | 16.86 | 0.2806 | 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 | 11/11/2015 | Foreign Exchange Option | 13.92 | Call | | | 95.66910 | 112.819 | 16.31 | 0.4520 | 0.00 | 0 | 11,000 |
| \$ / R | On | 11/11/2015 | Foreign Exchange Option | 13.92 | Put | | | 210.56910 | 157.319 | 16.31 | 0.5480 | 0.00 | 0 | 0 |
| \$ / R | On | 17/11/2015 | Foreign Exchange Option | 13.40 | Call | | | 458.65980 | 515.676 | 15.87 | 0.8791 | 0.00 | 0 | 7,500 |
| \$ / R | On | 17/11/2015 | Foreign Exchange Option | 13.40 | Put | | | 39.25980 | 26.076 | 15.87 | 0.1209 | 0.00 | 0 | 0 |
| \$ / R | On | 17/11/2015 | Foreign Exchange Option | 13.15 | Call | | | 680.66860 | 747.072 | 16.24 | 0.9588 | 0.00 | 0 | 12,500 |
| \$ / R | On | 17/11/2015 | Foreign Exchange Option | 13.15 | Put | | | 11.26860 | 7.472 | 16.24 | 0.0412 | 0.00 | 0 | 0 |
| \$ / R | On | 17/11/2015 | Foreign Exchange Option | 13.35 | Call | | | 500.69720 | 559.859 | 15.86 | 0.9017 | 0.00 | 0 | 5,000 |
| \$ / R | On | 17/11/2015 | Foreign Exchange Option | 13.35 | Put | | | 31.29720 | 20.259 | 15.86 | 0.0983 | 0.00 | 0 | 0 |
| \$ / R | On | 18/11/2015 | Foreign Exchange Option | 13.35 | Call | | | 506.38760 | 565.241 | 15.94 | 0.8939 | 0.00 | 0 | 6,000 |
| \$ / R | On | 18/11/2015 | Foreign Exchange Option | 13.35 | Put | | | 34.58760 | 23.141 | 15.94 | 0.1061 | 0.00 | 0 | 0 |
| \$ / R | On | 18/11/2015 | Foreign Exchange Option | 13.17 | Call | | | 666.34370 | 731.649 | 16.14 | 0.9503 | 0.00 | 0 | 6,000 |
| \$ / R | On | 18/11/2015 | Foreign Exchange Option | 13.17 | Put | | | 14.54370 | 9.549 | 16.14 | 0.0497 | 0.00 | 0 | 0 |
| \$ / R | On | 20/11/2015 | Foreign Exchange Option | 13.14 | Call | | | 702.58940 | 768.857 | 16.43 | 0.9450 | 0.00 | 0 | 0 |
| \$ / R | On | 20/11/2015 | Foreign Exchange Option | 13.14 | Put | | | 15.98940 | 11.657 | 16.43 | 0.0550 | 0.00 | 0 | 8,000 |
| \$ / R | On | 20/11/2015 | Foreign Exchange Option | 13.75 | Call | | | 236.53830 | 274.647 | 16.15 | 0.6267 | 0.00 | 0 | 0 |
| \$ / R | On | 20/11/2015 | Foreign Exchange Option | 13.75 | Put | | | 159.93830 | 127.447 | 16.15 | 0.3733 | 0.00 | 0 | 1,000 |
| \$ / R | On | 24/11/2015 | Foreign Exchange Option | 13.68 | Call | | | 299.95150 | 341.995 | 15.83 | 0.6747 | 0.00 | 0 | 9,000 |
| \$ / R | On | 24/11/2015 | Foreign Exchange Option | 13.68 | Put | | | 143.75150 | 114.695 | 15.83 | 0.3253 | 0.00 | 0 | 0 |
| \$ / R | On | 24/11/2015 | Foreign Exchange Option | 13.99 | Call | | | 155.01170 | 177.807 | 16.23 | 0.4472 | 0.00 | 0 | 5,000 |
| \$ / R | On | 24/11/2015 | Foreign Exchange Option | 13.99 | Put | | | 308.81170 | 260.507 | 16.23 | 0.5528 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 10.80 | Call | | | 3,038.62110 | 3,109.815 | 27.25 | 0.9999 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 10.80 | Put | | | 0.02110 | 0.015 | 27.25 | 0.0001 | 0.00 | 0 | 300 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 11.15 | Call | | | 2,688.63680 | 2,759.821 | 24.49 | 0.9999 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 11.15 | Put | | | 0.03680 | 0.021 | 24.49 | 0.0001 | 0.00 | 0 | 250 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 12.63 | Call | | | 1,213.37620 | 1,283.601 | 18.62 | 0.9836 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.85 | Put | | | 226.70240 | 188.302 | 15.96 | 0.4485 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 17.45 | Call | | | 0.65850 | 0.591 | 31.54 | 0.0019 | 0.00 | 0 | 300 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 17.45 | Put | | | 3,612.05850 | 3,540.791 | 31.54 | 0.9981 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.43 | Call | | | 477.65270 | 532.445 | 15.79 | 0.8225 | 0.00 | 0 | 5,000 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.43 | Put | | | 69.05270 | 52.645 | 15.79 | 0.1775 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.65 | Put | | | 136.27550 | 108.934 | 15.88 | 0.3074 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.73 | Call | | | 277.57220 | 317.040 | 15.91 | 0.6378 | 0.00 | 0 | 201 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.73 | Put | | | 168.97220 | 137.240 | 15.91 | 0.3622 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.24 | Call | | | 632.71310 | 694.688 | 15.71 | 0.9030 | 0.00 | 0 | 5,000 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.24 | Put | | | 34.11310 | 24.888 | 15.71 | 0.0970 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.85 | Call | | | 215.30240 | 248.102 | 15.96 | 0.5515 | 0.00 | 0 | 250 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.25 | Put | | | 35.50910 | 25.968 | 15.72 | 0.1005 | 0.00 | 0 | 15,000 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.33 | Call | | | 556.94790 | 615.826 | 15.75 | 0.8688 | 0.00 | 0 | 201 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.33 | Put | | | 48.34790 | 36.026 | 15.75 | 0.1312 | 0.00 | 0 | 201 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 12.85 | Call | | | 997.96580 | 1,067.103 | 17.49 | 0.9690 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 12.85 | Put | | | 9.36580 | 7.303 | 17.49 | 0.0310 | 0.00 | 0 | 15,000 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.65 | Call | | | 324.87550 | 368.734 | 15.88 | 0.6926 | 0.00 | 0 | 15,000 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 12.63 | Put | | | 4.77620 | 3.801 | 18.62 | 0.0164 | 0.00 | 0 | 5,000 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 12.93 | Call | | | 920.56680 | 989.078 | 17.08 | 0.9610 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 12.93 | Put | | | 11.96680 | 9.278 | 17.08 | 0.0390 | 0.00 | 0 | 201 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.03 | Call | | | 824.84820 | 892.329 | 16.57 | 0.9481 | 0.00 | 0 | 5,000 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.03 | Put | | | 16.24820 | 12.529 | 16.57 | 0.0519 | 0.00 | 0 | 5,000 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.25 | Call | | | 624.10910 | 685.768 | 15.72 | 0.8995 | 0.00 | 0 | 11,500 |
| \$ / R | On | 26/11/2015 | Foreign Exchange Option | 13.13 | Call | | | 734.39230 | 800.530 | 15.99 | 0.9281 | 0.00 | 0 | 0 |
| \$ / R | On | 26/11/2015 | Foreign Exchange Option | 13.13 | Put | | | 23.39230 | 18.130 | 15.99 | 0.0719 | 0.00 | 0 | 0 |
| \$ / R | On | 08/12/2015 | Foreign Exchange Option | 12.34 | Call | | | 1,534.19480 | 1,605.630 | 17.38 | 0.9892 | 0.00 | 0 | 0 |
| \$ / R | On | 08/12/2015 | Foreign Exchange Option | 12.34 | Put | | | 3.59480 | 2.830 | 17.38 | 0.0108 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.24 | Call | | | 169.78400 | 186.420 | 17.08 | 0.3651 | 0.00 | 0 | 250 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.24 | Put | | | 531.38400 | 475.621 | 17.08 | 0.6349 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.28 | Call | | | 159.52120 | 175.010 | 17.20 | 0.3473 | 0.00 | 0 | 12,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.28 | Put | | | 561.12120 | 504.210 | 17.20 | 0.6527 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.30 | Call | | | 154.61180 | 169.550 | 17.26 | 0.3386 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.30 | Put | | | 576.21180 | 518.751 | 17.26 | 0.6614 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.05 | Call | | | 227.50600 | 250.430 | 16.50 | 0.4576 | 0.00 | 0 | 1,700 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.05 | Put | | | 399.10600 | 349.630 | 16.50 | 0.5424 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.12 | Call | | | 204.41420 | 224.861 | 16.72 | 0.4221 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.12 | Put | | | 446.01420 | 394.061 | 16.72 | 0.5779 | 0.00 | 0 | 500 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.20 | Call | | | 180.66880 | 198.513 | 16.96 | 0.3835 | 0.00 | 0 | 1,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.20 | Put | | | 502.26880 | 447.713 | 16.96 | 0.6165 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.00 | Call | | | 245.41360 | 270.221 | 16.35 | 0.4839 | 0.00 | 0 | 51,500 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.00 | Put | | | 367.01360 | 319.421 | 16.35 | 0.5161 | 0.00 | 0 | 1,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.01 | Call | | | 241.73500 | 266.158 | 16.38 | 0.4786 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.01 | Put | | | 373.33500 | 325.358 | 16.38 | 0.5214 | 0.00 | 0 | 50,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.04 | Call | | | 230.99060 | 254.284 | 16.47 | 0.4628 | 0.00 | 0 | 13,360 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.04 | Put | | | 392.59060 | 343.484 | 16.47 | 0.5372 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.84 | Call | | | 311.69690 | 346.817 | 16.11 | 0.5712 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.84 | Put | | | 273.29690 | 236.017 | 16.11 | 0.4288 | 0.00 | 0 | 13,360 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.91 | Call | | | 280.80610 | 310.738 | 16.17 | 0.5328 | 0.00 | 0 | 200 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.91 | Put | | | 312.40610 | 269.938 | 16.17 | 0.4672 | 0.00 | 0 | 200 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.92 | Call | | | 276.66580 | 305.806 | 16.18 | 0.5273 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.92 | Put | | | 318.26580 | 275.006 | 16.18 | 0.4727 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.72 | Call | | | 375.00700 | 415.027 | 16.00 | 0.6365 | 0.00 | 0 | 500 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.72 | Put | | | 216.60700 | 184.227 | 16.00 | 0.3635 | 0.00 | 0 | 500 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.80 | Call | | | 331.91460 | 368.662 | 16.07 | 0.5931 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.80 | Put | | | 253.51460 | 217.862 | 16.07 | 0.4069 | 0.00 | 0 | 11,200 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.83 | Call | | | 316.66910 | 352.195 | 16.10 | 0.5767 | 0.00 | 0 | 1,260 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.83 | Put | | | 268.26910 | 231.395 | 16.10 | 0.4233 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.65 | Call | | | 415.62100 | 458.505 | 15.94 | 0.6735 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.65 | Put | | | 187.22100 | 157.705 | 15.94 | 0.3265 | 0.00 | 0 | 15,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.66 | Call | | | 409.65310 | 452.129 | 15.94 | 0.6683 | 0.00 | 0 | 2,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.66 | Put | | | 191.25310 | 161.329 | 15.94 | 0.3317 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.68 | Call | | | 397.88430 | 439.542 | 15.96 | 0.6578 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.68 | Put | | | 199.48430 | 168.742 | 15.96 | 0.3422 | 0.00 | 0 | 10,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.62 | Call | | | 433.85470 | 477.955 | 15.91 | 0.6891 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.62 | Put | | | 175.45470 | 147.155 | 15.91 | 0.3109 | 0.00 | 0 | 4,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.63 | Call | | | 427.72190 | 471.418 | 15.92 | 0.6839 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.63 | Put | | | 179.32190 | 150.618 | 15.92 | 0.3161 | 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 | 11/12/2015 | Foreign Exchange Option | 13.64 | Call | | 421.64400 | 464.934 | 15.93 | 0.6787 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.64 | Put | | 183.24400 | 154.134 | 15.93 | 0.3213 | 0.00 | 0 | 10,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.52 | Call | | 498.15960 | 546.253 | 15.82 | 0.7389 | 0.00 | 0 | 5,200 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.52 | Put | | 139.75960 | 115.453 | 15.82 | 0.2611 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.59 | Call | | 452.57860 | 497.891 | 15.88 | 0.7043 | 0.00 | 0 | 12,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.59 | Put | | 164.17860 | 137.091 | 15.88 | 0.2957 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.60 | Call | | 446.28230 | 491.193 | 15.89 | 0.6993 | 0.00 | 0 | 1,300 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.60 | Put | | 167.88230 | 140.393 | 15.89 | 0.3007 | 0.00 | 0 | 10,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.40 | Call | | 582.26310 | 634.907 | 15.71 | 0.7939 | 0.00 | 0 | 1,300 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.40 | Put | | 103.86310 | 84.107 | 15.71 | 0.2061 | 0.00 | 0 | 1,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.44 | Call | | 553.41310 | 604.576 | 15.75 | 0.7762 | 0.00 | 0 | 39,222 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.44 | Put | | 115.01310 | 93.776 | 15.75 | 0.2238 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.50 | Call | | 511.66170 | 560.534 | 15.80 | 0.7485 | 0.00 | 0 | 2,150 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.50 | Put | | 133.26170 | 109.734 | 15.80 | 0.2515 | 0.00 | 0 | 200 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.32 | Call | | 642.29580 | 697.768 | 15.64 | 0.8269 | 0.00 | 0 | 300 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.32 | Put | | 83.89580 | 66.968 | 15.64 | 0.1731 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.36 | Call | | 611.89820 | 665.979 | 15.68 | 0.8108 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.36 | Put | | 93.49820 | 75.179 | 15.68 | 0.1892 | 0.00 | 0 | 1,260 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.38 | Call | | 596.98310 | 650.352 | 15.69 | 0.8024 | 0.00 | 0 | 12,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.38 | Put | | 98.58310 | 79.552 | 15.69 | 0.1976 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.25 | Call | | 697.24680 | 755.028 | 15.58 | 0.8533 | 0.00 | 0 | 201 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.25 | Put | | 68.84680 | 54.228 | 15.58 | 0.1467 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.28 | Call | | 673.43080 | 730.242 | 15.60 | 0.8423 | 0.00 | 0 | 150 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.28 | Put | | 75.03080 | 59.442 | 15.60 | 0.1577 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.31 | Call | | 650.01160 | 705.824 | 15.63 | 0.8308 | 0.00 | 0 | 5,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.31 | Put | | 81.61160 | 65.024 | 15.63 | 0.1692 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.20 | Call | | 737.79270 | 798.122 | 15.64 | 0.8690 | 0.00 | 0 | 677 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.20 | Put | | 59.39270 | 47.322 | 15.64 | 0.1310 | 0.00 | 0 | 60 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.21 | Call | | 729.60070 | 789.440 | 15.63 | 0.8659 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.21 | Put | | 61.20070 | 48.640 | 15.63 | 0.1341 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.22 | Call | | 721.44970 | 780.789 | 15.61 | 0.8628 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.22 | Put | | 63.04970 | 49.989 | 15.61 | 0.1372 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.10 | Call | | 822.86000 | 886.506 | 15.76 | 0.8967 | 0.00 | 0 | 13,241 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.10 | Put | | 44.46000 | 35.706 | 15.76 | 0.1033 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.15 | Call | | 779.35950 | 841.971 | 15.70 | 0.8834 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.15 | Put | | 50.95950 | 41.171 | 15.70 | 0.1166 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.17 | Call | | 762.60800 | 824.346 | 15.68 | 0.8778 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.17 | Put | | 54.20800 | 43.546 | 15.68 | 0.1222 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.90 | Call | | 1,003.37820 | 1,070.367 | 16.01 | 0.9385 | 0.00 | 0 | 10,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.90 | Put | | 24.97820 | 19.567 | 16.01 | 0.0615 | 0.00 | 0 | 100 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.00 | Call | | 911.93050 | 977.401 | 15.88 | 0.9197 | 0.00 | 0 | 1,197 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.00 | Put | | 33.53050 | 26.601 | 15.88 | 0.0803 | 0.00 | 0 | 54,500 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.05 | Call | | 867.06990 | 931.668 | 15.82 | 0.9087 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.05 | Put | | 38.66990 | 30.868 | 15.82 | 0.0913 | 0.00 | 0 | 20,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.80 | Call | | 1,096.77930 | 1,165.009 | 16.13 | 0.9535 | 0.00 | 0 | 17,883 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.80 | Put | | 18.37930 | 14.209 | 16.13 | 0.0465 | 0.00 | 0 | 50,000 |

| 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 | 12.85 | Call | | 1,049.85900 | 1,117.501 | 16.07 | 0.9464 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.85 | Put | | 21.45900 | 16.701 | 16.07 | 0.0536 | 0.00 | 0 | 8,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.86 | Call | | 1,040.52630 | 1,108.043 | 16.06 | 0.9449 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.86 | Put | | 22.12630 | 17.243 | 16.06 | 0.0551 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.70 | Call | | 1,191.75710 | 1,260.987 | 16.25 | 0.9654 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.70 | Put | | 13.35710 | 10.187 | 16.25 | 0.0346 | 0.00 | 0 | 5,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.76 | Call | | 1,134.60060 | 1,203.258 | 16.18 | 0.9586 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.76 | Put | | 16.20060 | 12.458 | 16.18 | 0.0414 | 0.00 | 0 | 402 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.77 | Call | | 1,125.12250 | 1,193.677 | 16.17 | 0.9574 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.77 | Put | | 16.72250 | 12.877 | 16.17 | 0.0426 | 0.00 | 0 | 12,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.57 | Call | | 1,317.05920 | 1,387.284 | 16.41 | 0.9769 | 0.00 | 0 | 10,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.57 | Put | | 8.65920 | 6.484 | 16.41 | 0.0231 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.58 | Call | | 1,307.35950 | 1,377.518 | 16.40 | 0.9762 | 0.00 | 0 | 150 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.58 | Put | | 8.95950 | 6.718 | 16.40 | 0.0238 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.60 | Call | | 1,287.98780 | 1,358.010 | 16.38 | 0.9746 | 0.00 | 0 | 30,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.60 | Put | | 9.58780 | 7.210 | 16.38 | 0.0254 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.20 | Call | | 1,681.76830 | 1,753.692 | 18.16 | 0.9898 | 0.00 | 0 | 1,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.20 | Put | | 3.36830 | 2.892 | 18.16 | 0.0102 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.50 | Call | | 1,385.19760 | 1,456.216 | 16.68 | 0.9806 | 0.00 | 0 | 500 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.50 | Put | | 6.79760 | 5.416 | 16.68 | 0.0194 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.56 | Call | | 1,326.76790 | 1,397.057 | 16.43 | 0.9777 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.56 | Put | | 8.36790 | 6.257 | 16.43 | 0.0223 | 0.00 | 0 | 2,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.15 | Call | | 1,731.44010 | 1,803.412 | 18.41 | 0.9908 | 0.00 | 0 | 1,650 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.15 | Put | | 3.04010 | 2.612 | 18.41 | 0.0092 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.16 | Call | | 1,721.50300 | 1,793.465 | 18.36 | 0.9906 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.16 | Put | | 3.10300 | 2.665 | 18.36 | 0.0094 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.18 | Call | | 1,701.63260 | 1,773.576 | 18.26 | 0.9902 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.18 | Put | | 3.23260 | 2.776 | 18.26 | 0.0098 | 0.00 | 0 | 150 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.00 | Call | | 1,880.64560 | 1,952.733 | 19.14 | 0.9932 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.00 | Put | | 2.24560 | 1.933 | 19.14 | 0.0068 | 6,250.36 | 3,233 | 121,600 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.04 | Call | | 1,840.83290 | 1,912.894 | 18.95 | 0.9927 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.04 | Put | | 2.43290 | 2.093 | 18.95 | 0.0073 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.10 | Call | | 1,781.14600 | 1,853.161 | 18.65 | 0.9917 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.10 | Put | | 2.74600 | 2.361 | 18.65 | 0.0083 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.80 | Call | | 2,079.91440 | 2,152.107 | 20.13 | 0.9955 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.80 | Put | | 1.51440 | 1.307 | 20.13 | 0.0045 | 0.00 | 0 | 1,100 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.90 | Call | | 1,980.24160 | 2,052.388 | 19.64 | 0.9945 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.90 | Put | | 1.84160 | 1.588 | 19.64 | 0.0055 | 1,711.33 | 1,078 | 8,210 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.95 | Call | | 1,930.43290 | 2,002.551 | 19.39 | 0.9939 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.95 | Put | | 2.03290 | 1.751 | 19.39 | 0.0061 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.60 | Call | | 2,279.43170 | 2,351.692 | 21.11 | 0.9970 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.60 | Put | | 1.03170 | 0.892 | 21.11 | 0.0030 | 0.00 | 0 | 800 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.61 | Call | | 2,269.45140 | 2,341.709 | 21.06 | 0.9969 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.61 | Put | | 1.05140 | 0.909 | 21.06 | 0.0031 | 0.00 | 0 | 580 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.75 | Call | | 2,129.77460 | 2,201.987 | 20.37 | 0.9959 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.75 | Put | | 1.37460 | 1.187 | 20.37 | 0.0041 | 0.00 | 0 | 20,000 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.00 | Call | | 2,878.70900 | 2,951.055 | 23.77 | 0.9991 | 0.00 | 0 | 1,177 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.00 | Put | | 0.30900 | 0.255 | 23.77 | 0.0009 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.20 | Call | | 2,678.89070 | 2,751.225 | 23.08 | 0.9986 | 0.00 | 0 | 39,222 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.20 | Put | | 0.49070 | 0.425 | 23.08 | 0.0014 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.40 | Call | | 2,479.10890 | 2,551.414 | 22.10 | 0.9979 | 0.00 | 0 | 1,197 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.40 | Put | | 0.70890 | 0.614 | 22.10 | 0.0021 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.20 | Call | | 4,678.40030 | 4,750.800 | 27.46 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.20 | Put | | 0.00030 | 0.000 | 27.46 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.25 | Call | | 4,628.40050 | 4,700.800 | 27.46 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.25 | Put | | 0.00050 | 0.000 | 27.46 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 10.95 | Call | | 2,928.66810 | 3,001.021 | 23.92 | 0.9993 | 0.00 | 0 | 4,331 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 10.95 | Put | | 0.26810 | 0.221 | 23.92 | 0.0007 | 0.00 | 0 | 8,917 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.15 | Call | | 4,728.40030 | 4,800.800 | 27.46 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.15 | Put | | 0.00030 | 0.000 | 27.46 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 16.50 | Call | | 8.40400 | 7.997 | 24.84 | 0.0200 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 16.50 | Put | | 2,630.00400 | 2,557.197 | 24.84 | 0.9800 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 20.77 | Call | | 0.00010 | 0.000 | 25.46 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 20.77 | Put | | 6,891.60010 | 6,819.200 | 25.46 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 15.42 | Call | | 30.51820 | 31.472 | 21.13 | 0.0757 | 0.00 | 0 | 11,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 15.42 | Put | | 1,572.11820 | 1,500.672 | 21.13 | 0.9243 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 15.57 | Call | | 25.02750 | 25.535 | 21.65 | 0.0621 | 0.00 | 0 | 39,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 15.57 | Put | | 1,716.62750 | 1,644.735 | 21.65 | 0.9379 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 15.80 | Call | | 18.68220 | 18.742 | 22.44 | 0.0462 | 0.00 | 0 | 53,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 15.80 | Put | | 1,940.28220 | 1,867.942 | 22.44 | 0.9538 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.97 | Call | | 56.60460 | 59.770 | 19.49 | 0.1379 | 0.00 | 0 | 8,210 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.97 | Put | | 1,148.20460 | 1,078.970 | 19.49 | 0.8621 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 15.00 | Call | | 54.26010 | 57.195 | 19.60 | 0.1324 | 0.00 | 0 | 111,100 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 15.00 | Put | | 1,175.86010 | 1,106.395 | 19.60 | 0.8676 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 15.30 | Call | | 35.91460 | 37.252 | 20.71 | 0.0888 | 0.00 | 0 | 1,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 15.30 | Put | | 1,457.51460 | 1,386.452 | 20.71 | 0.9112 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.70 | Call | | 83.56080 | 89.541 | 18.49 | 0.1986 | 0.00 | 0 | 500 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.70 | Put | | 905.16080 | 838.741 | 18.49 | 0.8014 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.75 | Call | | 77.66150 | 83.006 | 18.68 | 0.1856 | 0.00 | 0 | 200 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.75 | Put | | 949.26150 | 882.206 | 18.68 | 0.8144 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.84 | Call | | 68.15250 | 72.492 | 19.01 | 0.1644 | 78,146.81 | 1,078 | 8,200 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.84 | Put | | 1,029.75250 | 961.692 | 19.01 | 0.8356 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.37 | Call | | 138.54700 | 151.672 | 17.47 | 0.3096 | 0.00 | 0 | 580 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.37 | Put | | 630.14700 | 570.872 | 17.47 | 0.6904 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.40 | Call | | 132.16710 | 144.569 | 17.56 | 0.2977 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.40 | Put | | 653.76710 | 593.769 | 17.56 | 0.7023 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.50 | Call | | 112.90230 | 123.117 | 17.86 | 0.2607 | 0.00 | 0 | 55,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.50 | Put | | 734.50230 | 672.317 | 17.86 | 0.7393 | 0.00 | 0 | 201 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 17.87 | Call | | 7.41480 | 5.087 | 28.74 | 0.0106 | 0.00 | 0 | 300 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 17.87 | Put | | 3,972.91480 | 3,897.787 | 28.74 | 0.9894 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 11.14 | Call | | 2,765.29320 | 2,837.969 | 22.05 | 0.9980 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 11.14 | Put | | 0.79320 | 0.669 | 22.05 | 0.0020 | 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 | 21/12/2015 | Foreign Exchange Option | 11.15 | Call | | | 2,755.30840 | 2,827.987 | 22.03 | 0.9979 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 11.15 | Put | | | 0.80840 | 0.687 | 22.03 | 0.0021 | 0.00 | 0 | 250 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 14.15 | Call | | | 240.35730 | 260.368 | 16.70 | 0.4315 | 0.00 | 0 | 250 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 14.15 | Put | | | 485.85730 | 433.068 | 16.70 | 0.5685 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 10.80 | Call | | | 3,104.85460 | 3,177.576 | 22.97 | 0.9992 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 10.80 | Put | | | 0.35460 | 0.276 | 22.97 | 0.0008 | 0.00 | 0 | 300 |
| \$ / R | On | 29/12/2015 | Foreign Exchange Option | 13.50 | Call | | | 598.48810 | 644.676 | 15.76 | 0.7318 | 0.00 | 0 | 0 |
| \$ / R | On | 29/12/2015 | Foreign Exchange Option | 13.50 | Put | | | 173.18810 | 146.076 | 15.76 | 0.2682 | 0.00 | 0 | 100 |
| \$ / R | On | 29/12/2015 | Foreign Exchange Option | 13.92 | Call | | | 364.41890 | 394.766 | 16.24 | 0.5479 | 0.00 | 0 | 100 |
| \$ / R | On | 29/12/2015 | Foreign Exchange Option | 13.92 | Put | | | 359.11890 | 316.165 | 16.24 | 0.4521 | 0.00 | 0 | 0 |
| \$ / R | On | 12/01/2016 | Foreign Exchange Option | 13.80 | Call | | | 483.62390 | 520.894 | 16.16 | 0.6077 | 0.00 | 0 | 0 |
| \$ / R | On | 12/01/2016 | Foreign Exchange Option | 13.80 | Put | | | 323.42390 | 286.694 | 16.16 | 0.3923 | 0.00 | 0 | 0 |
| \$ / R | On | 13/01/2016 | Foreign Exchange Option | 12.93 | Call | | | 1,098.16040 | 1,162.755 | 15.89 | 0.8863 | 0.00 | 0 | 0 |
| \$ / R | On | 13/01/2016 | Foreign Exchange Option | 12.93 | Put | | | 65.56040 | 56.055 | 15.89 | 0.1137 | 0.00 | 0 | 0 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 13.50 | Call | | | 715.06240 | 763.660 | 15.74 | 0.7201 | 0.00 | 0 | 0 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 13.50 | Put | | | 218.76240 | 192.860 | 15.74 | 0.2799 | 0.00 | 0 | 150 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 14.48 | Call | | | 285.92480 | 304.388 | 17.53 | 0.3834 | 0.00 | 0 | 250 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 14.48 | Put | | | 769.62480 | 713.588 | 17.53 | 0.6166 | 0.00 | 0 | 0 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 15.16 | Call | | | 156.86380 | 163.852 | 19.33 | 0.2258 | 0.00 | 0 | 0 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 15.16 | Put | | | 1,320.56380 | 1,253.052 | 19.33 | 0.7742 | 0.00 | 0 | 0 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 12.97 | Call | | | 1,111.90590 | 1,176.001 | 15.80 | 0.8657 | 0.00 | 0 | 4,600 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 12.97 | Put | | | 85.60590 | 75.201 | 15.80 | 0.1343 | 0.00 | 0 | 0 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 13.11 | Call | | | 996.80680 | 1,058.548 | 15.74 | 0.8338 | 0.00 | 0 | 3,600 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 13.11 | Put | | | 110.50680 | 97.748 | 15.74 | 0.1662 | 0.00 | 0 | 0 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 15.32 | Call | | | 137.46320 | 142.880 | 19.78 | 0.1995 | 0.00 | 0 | 150 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 15.32 | Put | | | 1,461.16320 | 1,392.080 | 19.78 | 0.8005 | 0.00 | 0 | 0 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 11.80 | Call | | | 2,207.44490 | 2,280.848 | 18.36 | 0.9789 | 0.00 | 0 | 0 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 11.80 | Put | | | 11.14490 | 10.048 | 18.36 | 0.0211 | 0.00 | 0 | 250 |
| \$ / R | On | 29/01/2016 | Foreign Exchange Option | 13.74 | Call | | | 582.67550 | 624.453 | 16.11 | 0.6354 | 0.00 | 0 | 0 |
| \$ / R | On | 29/01/2016 | Foreign Exchange Option | 13.74 | Put | | | 321.57550 | 288.753 | 16.11 | 0.3646 | 0.00 | 0 | 100 |
| \$ / R | On | 29/01/2016 | Foreign Exchange Option | 14.26 | Call | | | 358.46210 | 382.631 | 17.00 | 0.4541 | 0.00 | 0 | 100 |
| \$ / R | On | 29/01/2016 | Foreign Exchange Option | 14.26 | Put | | | 617.36210 | 566.931 | 17.00 | 0.5459 | 0.00 | 0 | 0 |
| \$ / R | On | 12/02/2016 | Foreign Exchange Option | 11.60 | Call | | | 2,447.07630 | 2,520.646 | 18.51 | 0.9803 | 0.00 | 0 | 0 |
| \$ / R | On | 12/02/2016 | Foreign Exchange Option | 11.60 | Put | | | 11.57630 | 10.246 | 18.51 | 0.0197 | 0.00 | 0 | 1,000 |
| \$ / R | On | 12/02/2016 | Foreign Exchange Option | 15.40 | Call | | | 166.96800 | 173.469 | 19.87 | 0.2164 | 0.00 | 0 | 1,000 |
| \$ / R | On | 12/02/2016 | Foreign Exchange Option | 15.40 | Put | | | 1,531.46800 | 1,463.069 | 19.87 | 0.7836 | 0.00 | 0 | 0 |
| \$ / R | On | 19/02/2016 | Foreign Exchange Option | 13.93 | Call | | | 568.92120 | 605.607 | 16.44 | 0.5802 | 0.00 | 0 | 3,600 |
| \$ / R | On | 19/02/2016 | Foreign Exchange Option | 13.93 | Put | | | 446.02120 | 407.607 | 16.44 | 0.4198 | 0.00 | 0 | 0 |
| \$ / R | On | 25/02/2016 | Foreign Exchange Option | 15.64 | Call | | | 169.57170 | 175.363 | 20.39 | 0.2044 | 0.00 | 0 | 150 |
| \$ / R | On | 25/02/2016 | Foreign Exchange Option | 15.64 | Put | | | 1,741.67170 | 1,672.263 | 20.39 | 0.7956 | 0.00 | 0 | 0 |
| \$ / R | On | 25/02/2016 | Foreign Exchange Option | 11.80 | Call | | | 2,285.40240 | 2,359.531 | 17.62 | 0.9705 | 0.00 | 0 | 0 |
| \$ / R | On | 25/02/2016 | Foreign Exchange Option | 11.80 | Put | | | 17.50240 | 16.431 | 17.62 | 0.0295 | 0.00 | 0 | 250 |
| \$ / R | On | 25/02/2016 | Foreign Exchange Option | 13.50 | Call | | | 824.36230 | 873.796 | 15.78 | 0.7163 | 0.00 | 0 | 0 |
| \$ / R | On | 25/02/2016 | Foreign Exchange Option | 13.50 | Put | | | 256.46230 | 230.696 | 15.78 | 0.2837 | 0.00 | 0 | 150 |
| \$ / R | On | 25/02/2016 | Foreign Exchange Option | 14.84 | Call | | | 294.41900 | 308.967 | 18.38 | 0.3384 | 0.00 | 0 | 250 |
| \$ / R | On | 25/02/2016 | Foreign Exchange Option | 14.84 | Put | | | 1,066.51900 | 1,005.867 | 18.38 | 0.6616 | 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 | 11/03/2016 | Foreign Exchange Option | 12.53 | Call | | | 1,640.66390 | 1,710.423 | 16.15 | 0.9095 | 0.00 | 0 | 0 |
| \$ / R | On | 11/03/2016 | Foreign Exchange Option | 12.53 | Put | | | 65.46390 | 59.523 | 16.15 | 0.0905 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.05 | Put | | | 6.75340 | 6.212 | 18.61 | 0.0110 | 0.00 | 0 | 1,500 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.55 | Call | | | 2,576.24570 | 2,650.536 | 17.31 | 0.9787 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.55 | Put | | | 13.54570 | 12.036 | 17.31 | 0.0213 | 0.00 | 0 | 42,370 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.60 | Call | | | 2,527.49770 | 2,601.665 | 17.25 | 0.9769 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.60 | Put | | | 14.79770 | 13.165 | 17.25 | 0.0231 | 0.00 | 0 | 30,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 20.23 | Put | | | 6,144.38330 | 6,068.368 | 29.75 | 0.9708 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.15 | Call | | | 157.77610 | 161.941 | 21.48 | 0.1742 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.15 | Put | | | 2,195.07610 | 2,123.441 | 21.48 | 0.8258 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.50 | Call | | | 131.28750 | 133.936 | 22.31 | 0.1451 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.50 | Put | | | 2,518.58750 | 2,445.436 | 22.31 | 0.8549 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.05 | Call | | | 3,069.45340 | 3,144.712 | 18.61 | 0.9890 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.75 | Put | | | 2,753.32340 | 2,679.343 | 22.91 | 0.8720 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.03 | Call | | | 307.95520 | 321.612 | 18.81 | 0.3253 | 0.00 | 0 | 250 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.03 | Put | | | 1,225.25520 | 1,163.112 | 18.81 | 0.6747 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.27 | Call | | | 264.30260 | 275.100 | 19.38 | 0.2837 | 0.00 | 0 | 38,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.27 | Put | | | 1,421.60260 | 1,356.600 | 19.38 | 0.7163 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 20.23 | Call | | | 27.08330 | 26.868 | 29.75 | 0.0292 | 0.00 | 0 | 1,500 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.75 | Put | | | 1,834.95050 | 1,765.722 | 20.53 | 0.7835 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.70 | Call | | | 383.21510 | 402.315 | 18.05 | 0.3928 | 0.00 | 0 | 2,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.70 | Put | | | 970.51510 | 913.815 | 18.05 | 0.6072 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.75 | Call | | | 370.39960 | 388.653 | 18.16 | 0.3818 | 0.00 | 0 | 31,070 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.75 | Put | | | 1,007.69960 | 950.153 | 18.16 | 0.6182 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.75 | Call | | | 116.02340 | 117.843 | 22.91 | 0.1280 | 0.00 | 0 | 35,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.90 | Put | | | 1,122.48410 | 1,062.129 | 18.50 | 0.6496 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.31 | Call | | | 501.44710 | 528.140 | 17.18 | 0.4877 | 0.00 | 0 | 43,156 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.31 | Put | | | 698.74710 | 649.640 | 17.18 | 0.5123 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.50 | Call | | | 439.57400 | 462.347 | 17.60 | 0.4395 | 0.00 | 0 | 2,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.50 | Put | | | 826.87400 | 773.847 | 17.60 | 0.5605 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.75 | Call | | | 197.65050 | 204.222 | 20.53 | 0.2165 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.59 | Put | | | 890.46780 | 835.731 | 17.80 | 0.5820 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.94 | Call | | | 651.95580 | 688.984 | 16.48 | 0.5901 | 0.00 | 0 | 788 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.94 | Put | | | 479.25580 | 440.484 | 16.48 | 0.4099 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.00 | Call | | | 624.28650 | 659.878 | 16.59 | 0.5730 | 0.00 | 0 | 1,250 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.00 | Put | | | 511.58650 | 471.378 | 16.59 | 0.4270 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.90 | Call | | | 335.18410 | 350.629 | 18.50 | 0.3504 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.21 | Put | | | 634.91740 | 588.042 | 16.95 | 0.4856 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.55 | Call | | | 858.86220 | 905.637 | 15.81 | 0.7026 | 0.00 | 0 | 12,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.55 | Put | | | 296.16220 | 267.137 | 15.81 | 0.2974 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.63 | Call | | | 812.48800 | 857.229 | 15.95 | 0.6796 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.63 | Put | | | 329.78800 | 298.729 | 15.95 | 0.3204 | 0.00 | 0 | 250 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.59 | Call | | | 413.16780 | 434.231 | 17.80 | 0.4180 | 0.00 | 0 | 1,204 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.76 | Put | | | 388.80670 | 354.471 | 16.17 | 0.3580 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.20 | Call | | | 1,095.47010 | 1,154.346 | 15.73 | 0.7912 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.20 | Put | | | 182.77010 | 165.846 | 15.73 | 0.2088 | 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 | 13.26 | Call | | 1,051.15320 | 1,108.990 | 15.73 | 0.7772 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.26 | Put | | 198.45320 | 180.490 | 15.73 | 0.2228 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.21 | Call | | 537.61740 | 566.542 | 16.95 | 0.5144 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.50 | Put | | 276.20080 | 248.445 | 15.73 | 0.2832 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.80 | Call | | 1,413.05840 | 1,478.033 | 15.74 | 0.8719 | 0.00 | 0 | 31,070 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.80 | Put | | 100.35840 | 89.533 | 15.74 | 0.1281 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.95 | Call | | 1,289.70640 | 1,352.571 | 15.74 | 0.8443 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.95 | Put | | 127.00640 | 114.071 | 15.74 | 0.1557 | 0.00 | 0 | 38,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.76 | Call | | 741.50670 | 782.971 | 16.17 | 0.6420 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.10 | Put | | 158.66060 | 143.398 | 15.73 | 0.1865 | 0.00 | 0 | 35,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.26 | Call | | 1,896.88960 | 1,968.428 | 16.42 | 0.9369 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.26 | Put | | 44.18960 | 39.928 | 16.42 | 0.0631 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.55 | Call | | 1,631.22760 | 1,700.790 | 16.05 | 0.9065 | 0.00 | 0 | 12,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.55 | Put | | 68.52760 | 62.290 | 16.05 | 0.0935 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.50 | Call | | 888.90080 | 936.945 | 15.73 | 0.7168 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.74 | Put | | 90.99410 | 82.207 | 15.81 | 0.1190 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.05 | Call | | 2,094.35440 | 2,166.969 | 16.68 | 0.9534 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.05 | Put | | 31.65440 | 28.469 | 16.68 | 0.0466 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.06 | Call | | 2,084.87100 | 2,157.441 | 16.67 | 0.9527 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.06 | Put | | 32.17100 | 28.941 | 16.67 | 0.0473 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.10 | Call | | 1,171.36060 | 1,231.898 | 15.73 | 0.8135 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.11 | Put | | 34.86750 | 31.402 | 16.61 | 0.0509 | 0.00 | 0 | 786 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.95 | Call | | 2,189.57780 | 2,262.618 | 16.81 | 0.9599 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.95 | Put | | 26.87780 | 24.118 | 16.81 | 0.0401 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.00 | Call | | 2,141.87960 | 2,214.714 | 16.74 | 0.9567 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.00 | Put | | 29.17960 | 26.213 | 16.74 | 0.0433 | 0.00 | 0 | 30,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.74 | Call | | 1,463.69410 | 1,530.707 | 15.81 | 0.8810 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.04 | Put | | 31.14510 | 28.005 | 16.69 | 0.0459 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.80 | Call | | 2,333.60830 | 2,407.195 | 17.00 | 0.9682 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.80 | Put | | 20.90830 | 18.695 | 17.00 | 0.0318 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.83 | Call | | 2,304.69740 | 2,378.183 | 16.96 | 0.9666 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.83 | Put | | 21.99740 | 19.683 | 16.96 | 0.0334 | 0.00 | 0 | 1,204 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.11 | Call | | 2,037.56750 | 2,109.902 | 16.61 | 0.9491 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.91 | Call | | 2,227.85390 | 2,301.050 | 16.86 | 0.9623 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.91 | Put | | 25.15390 | 22.550 | 16.86 | 0.0377 | 0.00 | 0 | 788 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.04 | Call | | 2,103.84510 | 2,176.505 | 16.69 | 0.9541 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2016 | Foreign Exchange Option | 13.34 | Call | | 1,001.21650 | 1,057.504 | 15.75 | 0.7573 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2016 | Foreign Exchange Option | 13.34 | Put | | 223.51650 | 204.004 | 15.75 | 0.2427 | 0.00 | 0 | 17,991 |
| \$ / R | On | 16/03/2016 | Foreign Exchange Option | 14.63 | Call | | 409.19260 | 429.621 | 17.91 | 0.4111 | 0.00 | 0 | 17,991 |
| \$ / R | On | 16/03/2016 | Foreign Exchange Option | 14.63 | Put | | 921.49260 | 866.121 | 17.91 | 0.5889 | 0.00 | 0 | 0 |
| \$ / R | On | 23/03/2016 | Foreign Exchange Option | 14.97 | Call | | 345.76640 | 361.123 | 18.63 | 0.3478 | 0.00 | 0 | 19,744 |
| \$ / R | On | 23/03/2016 | Foreign Exchange Option | 14.97 | Put | | 1,180.66640 | 1,119.923 | 18.63 | 0.6522 | 0.00 | 0 | 0 |
| \$ / R | On | 23/03/2016 | Foreign Exchange Option | 13.67 | Call | | 821.12420 | 865.708 | 16.02 | 0.6699 | 0.00 | 0 | 0 |
| \$ / R | On | 23/03/2016 | Foreign Exchange Option | 13.67 | Put | | 356.02420 | 324.508 | 16.02 | 0.3301 | 0.00 | 0 | 19,744 |
| \$ / R | On | 29/03/2016 | Foreign Exchange Option | 15.25 | Call | | 306.95620 | 319.192 | 19.26 | 0.3059 | 0.00 | 0 | 250 |
| \$ / R | On | 29/03/2016 | Foreign Exchange Option | 15.25 | Put | | 1,406.85620 | 1,342.892 | 19.26 | 0.6941 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 29/03/2016 | Foreign Exchange Option | 15.96 | Call | | | 206.58100 | 212.780 | 20.90 | 0.2116 | 0.00 | 0 | 150 |
| \$ / R | On | 29/03/2016 | Foreign Exchange Option | 15.96 | Put | | | 2,016.48100 | 1,946.480 | 20.90 | 0.7884 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2016 | Foreign Exchange Option | 11.80 | Call | | | 2,374.62440 | 2,448.858 | 16.86 | 0.9641 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2016 | Foreign Exchange Option | 11.80 | Put | | | 24.52440 | 22.558 | 16.86 | 0.0359 | 0.00 | 0 | 250 |
| \$ / R | On | 29/03/2016 | Foreign Exchange Option | 13.50 | Call | | | 938.89020 | 987.904 | 15.69 | 0.7178 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2016 | Foreign Exchange Option | 13.50 | Put | | | 288.79020 | 261.604 | 15.69 | 0.2822 | 0.00 | 0 | 150 |
| \$ / R | On | 18/04/2016 | Foreign Exchange Option | 13.97 | Call | | | 756.33220 | 793.484 | 16.49 | 0.5989 | 0.00 | 0 | 0 |
| \$ / R | On | 18/04/2016 | Foreign Exchange Option | 13.97 | Put | | | 526.43220 | 486.784 | 16.49 | 0.4011 | 0.00 | 0 | 17,896 |
| \$ / R | On | 18/04/2016 | Foreign Exchange Option | 15.42 | Call | | | 329.41600 | 341.367 | 19.59 | 0.3032 | 0.00 | 0 | 17,896 |
| \$ / R | On | 18/04/2016 | Foreign Exchange Option | 15.42 | Put | | | 1,549.51600 | 1,484.667 | 19.59 | 0.6968 | 0.00 | 0 | 0 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 13.50 | Call | | | 1,030.59050 | 1,083.764 | 15.73 | 0.7194 | 0.00 | 0 | 0 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 13.50 | Put | | | 310.79050 | 286.864 | 15.73 | 0.2806 | 0.00 | 0 | 150 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 15.66 | Call | | | 310.46690 | 321.092 | 20.11 | 0.2795 | 0.00 | 0 | 250 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 15.66 | Put | | | 1,750.66690 | 1,684.192 | 20.11 | 0.7205 | 0.00 | 0 | 0 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 16.29 | Call | | | 229.98520 | 236.508 | 21.46 | 0.2107 | 0.00 | 0 | 150 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 16.29 | Put | | | 2,300.18520 | 2,229.608 | 21.46 | 0.7893 | 0.00 | 0 | 0 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 11.80 | Call | | | 2,455.11170 | 2,529.558 | 16.96 | 0.9548 | 0.00 | 0 | 0 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 11.80 | Put | | | 35.31170 | 32.658 | 16.96 | 0.0452 | 0.00 | 0 | 250 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 16.13 | Call | | | 314.69830 | 324.458 | 20.96 | 0.2571 | 0.00 | 0 | 250 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 16.13 | Put | | | 2,146.59830 | 2,078.658 | 20.96 | 0.7429 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 16.70 | Call | | | 250.36620 | 256.842 | 22.11 | 0.2063 | 0.00 | 0 | 150 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 16.70 | Put | | | 2,652.26620 | 2,581.042 | 22.11 | 0.7937 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 11.80 | Call | | | 2,544.29090 | 2,618.796 | 16.93 | 0.9469 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 11.80 | Put | | | 46.19090 | 42.996 | 16.93 | 0.0531 | 0.00 | 0 | 250 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 13.50 | Call | | | 1,134.99410 | 1,187.807 | 15.80 | 0.7220 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 13.50 | Put | | | 336.89410 | 312.007 | 15.80 | 0.2780 | 0.00 | 0 | 150 |
| \$ / R | On | 06/06/2016 | Foreign Exchange Option | 12.20 | Call | | | 2,201.89750 | 2,274.979 | 16.40 | 0.9159 | 0.00 | 0 | 0 |
| \$ / R | On | 06/06/2016 | Foreign Exchange Option | 12.20 | Put | | | 78.39750 | 73.579 | 16.40 | 0.0841 | 0.00 | 0 | 1,000 |
| \$ / R | On | 06/06/2016 | Foreign Exchange Option | 15.45 | Call | | | 448.15300 | 464.278 | 19.51 | 0.3470 | 0.00 | 0 | 1,000 |
| \$ / R | On | 06/06/2016 | Foreign Exchange Option | 15.45 | Put | | | 1,574.65300 | 1,512.879 | 19.51 | 0.6530 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.29 | Call | | | 1,316.39150 | 1,374.041 | 15.70 | 0.7659 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.29 | Put | | | 275.29150 | 254.941 | 15.70 | 0.2341 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.30 | Call | | | 1,309.51150 | 1,366.970 | 15.71 | 0.7640 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.30 | Put | | | 278.41150 | 257.870 | 15.71 | 0.2360 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.31 | Call | | | 1,302.65810 | 1,359.925 | 15.71 | 0.7620 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.31 | Put | | | 281.55810 | 260.825 | 15.71 | 0.2380 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.20 | Call | | | 1,391.09970 | 1,450.776 | 15.63 | 0.7835 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.20 | Put | | | 249.89970 | 231.376 | 15.63 | 0.2165 | 0.00 | 0 | 700 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.29 | Call | | | 1,328.21570 | 1,386.205 | 15.69 | 0.7663 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.29 | Put | | | 277.01570 | 256.805 | 15.69 | 0.2337 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.30 | Call | | | 1,321.34270 | 1,379.143 | 15.69 | 0.7643 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.30 | Put | | | 280.14270 | 259.743 | 15.69 | 0.2357 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.31 | Call | | | 1,314.49270 | 1,372.099 | 15.70 | 0.7624 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.31 | Put | | | 283.29270 | 262.699 | 15.70 | 0.2376 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.50 | Call | | | 1,188.72790 | 1,242.582 | 15.80 | 0.7241 | 0.00 | 0 | 53,633 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.50 | Put | | | 347.52790 | 323.182 | 15.80 | 0.2759 | 0.00 | 0 | 545 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.53 | Call | | | 1,169.63720 | 1,222.884 | 15.82 | 0.7179 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.53 | Put | | | 358.43720 | 333.484 | 15.82 | 0.2821 | 0.00 | 0 | 36,230 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.93 | Call | | | 587.70360 | 611.263 | 18.42 | 0.4326 | 0.00 | 0 | 330 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.93 | Put | | | 1,176.50360 | 1,121.863 | 18.42 | 0.5674 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 15.00 | Call | | | 569.00000 | 591.543 | 18.56 | 0.4209 | 0.00 | 0 | 53,633 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 15.00 | Put | | | 1,227.80000 | 1,172.143 | 18.56 | 0.5791 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.23 | Call | | | 337.81340 | 348.085 | 21.06 | 0.2623 | 0.00 | 0 | 750 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.23 | Put | | | 2,226.61340 | 2,158.685 | 21.06 | 0.7377 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.53 | Call | | | 301.04430 | 309.474 | 21.65 | 0.2350 | 0.00 | 0 | 36,230 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.53 | Put | | | 2,489.84430 | 2,420.074 | 21.65 | 0.7650 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.81 | Call | | | 271.74610 | 278.723 | 22.20 | 0.2127 | 0.00 | 0 | 2,310 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.81 | Put | | | 2,740.54610 | 2,669.323 | 22.20 | 0.7873 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.93 | Call | | | 260.48010 | 266.904 | 22.44 | 0.2039 | 0.00 | 0 | 700 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.93 | Put | | | 2,849.28010 | 2,777.504 | 22.44 | 0.7961 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.00 | Call | | | 1,537.30750 | 1,600.494 | 15.52 | 0.8199 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.00 | Put | | | 196.10750 | 181.094 | 15.52 | 0.1801 | 0.00 | 0 | 750 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 17.06 | Call | | | 249.05760 | 254.924 | 22.69 | 0.1950 | 0.00 | 0 | 545 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 17.06 | Put | | | 2,967.85760 | 2,895.524 | 22.69 | 0.8050 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 18.17 | Call | | | 220.00610 | 218.154 | 26.36 | 0.1540 | 0.00 | 0 | 6,600 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 18.17 | Put | | | 4,048.80610 | 3,968.754 | 26.36 | 0.8460 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 12.16 | Call | | | 2,259.02660 | 2,332.434 | 16.43 | 0.9179 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 12.16 | Put | | | 77.82660 | 73.034 | 16.43 | 0.0821 | 0.00 | 0 | 330 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 12.91 | Call | | | 1,605.91530 | 1,672.537 | 15.54 | 0.8342 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 12.91 | Put | | | 174.71530 | 163.137 | 15.54 | 0.1658 | 0.00 | 0 | 6,600 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 17.04 | Call | | | 340.03660 | 285.231 | 22.56 | 0.2086 | 0.00 | 0 | 150 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 17.04 | Put | | | 3,000.73660 | 2,867.431 | 22.56 | 0.7914 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 11.80 | Call | | | 2,631.82610 | 2,710.078 | 16.81 | 0.9411 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 11.80 | Put | | | 52.52610 | 52.278 | 16.81 | 0.0589 | 0.00 | 0 | 250 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 13.50 | Call | | | 1,233.63090 | 1,290.940 | 15.83 | 0.7258 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 13.50 | Put | | | 354.33090 | 333.140 | 15.83 | 0.2742 | 0.00 | 0 | 150 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 16.62 | Call | | | 358.01170 | 330.284 | 21.75 | 0.2402 | 0.00 | 0 | 250 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 16.62 | Put | | | 2,598.71170 | 2,492.484 | 21.75 | 0.7598 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 11.80 | Call | | | 2,716.21000 | 2,792.210 | 16.70 | 0.9369 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 11.80 | Put | | | 63.31000 | 60.210 | 16.70 | 0.0631 | 0.00 | 0 | 250 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 13.50 | Call | | | 1,324.92100 | 1,381.417 | 15.83 | 0.7297 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 13.50 | Put | | | 372.02100 | 349.417 | 15.83 | 0.2703 | 0.00 | 0 | 150 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 17.13 | Call | | | 324.57580 | 332.502 | 22.56 | 0.2249 | 0.00 | 0 | 250 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 17.13 | Put | | | 3,001.67580 | 2,930.502 | 22.56 | 0.7751 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 17.45 | Call | | | 301.34340 | 305.060 | 23.24 | 0.2057 | 0.00 | 0 | 150 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 17.45 | Put | | | 3,298.44340 | 3,223.060 | 23.24 | 0.7943 | 0.00 | 0 | 0 |
| \$ / R | On | 11/08/2016 | Foreign Exchange Option | 15.52 | Call | | | 601.34870 | 621.821 | 19.50 | 0.3888 | 0.00 | 0 | 2,000 |
| \$ / R | On | 11/08/2016 | Foreign Exchange Option | 15.52 | Put | | | 1,629.84870 | 1,570.721 | 19.50 | 0.6112 | 0.00 | 0 | 0 |
| \$ / R | On | 11/08/2016 | Foreign Exchange Option | 12.70 | Call | | | 1,961.97030 | 2,032.809 | 15.85 | 0.8546 | 0.00 | 0 | 0 |
| \$ / R | On | 11/08/2016 | Foreign Exchange Option | 12.70 | Put | | | 170.47030 | 161.709 | 15.85 | 0.1454 | 0.00 | 0 | 2,000 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 17.70 | Call | | | 348.45520 | 349.534 | 23.79 | 0.2159 | 0.00 | 0 | 250 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 17.70 | Put | | | 3,517.65520 | 3,438.134 | 23.79 | 0.7841 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 17.93 | Call | | | 342.96060 | 343.270 | 24.56 | 0.2081 | 0.00 | 0 | 150 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 17.93 | Put | | | 3,742.16060 | 3,661.870 | 24.56 | 0.7919 | 0.00 | 0 | 0 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 11.80 | Call | | | 2,803.11870 | 2,879.622 | 16.63 | 0.9332 | 0.00 | 0 | 0 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 11.80 | Put | | | 72.31870 | 68.221 | 16.63 | 0.0668 | 0.00 | 0 | 250 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 13.50 | Call | | | 1,420.87180 | 1,476.766 | 15.87 | 0.7338 | 0.00 | 0 | 0 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 13.50 | Put | | | 390.07180 | 365.366 | 15.87 | 0.2662 | 0.00 | 0 | 150 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 13.70 | Call | | | 1,333.64370 | 1,387.449 | 16.08 | 0.6997 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 13.70 | Put | | | 473.94370 | 446.448 | 16.08 | 0.3003 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 17.74 | Call | | | 365.35200 | 363.478 | 23.71 | 0.2199 | 0.00 | 0 | 10,000 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 17.74 | Put | | | 3,545.65200 | 3,462.478 | 23.71 | 0.7801 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 17.80 | Call | | | 363.77050 | 361.724 | 23.91 | 0.2178 | 0.00 | 0 | 10,000 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 17.80 | Put | | | 3,604.07050 | 3,520.724 | 23.91 | 0.7822 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 13.50 | Call | | | 1,454.38450 | 1,511.093 | 15.87 | 0.7355 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 13.50 | Put | | | 394.68450 | 370.093 | 15.87 | 0.2645 | 0.00 | 0 | 10,000 |
| \$ / R | On | 08/09/2016 | Foreign Exchange Option | 13.78 | Call | | | 1,295.75430 | 1,346.922 | 16.17 | 0.6857 | 0.00 | 0 | 0 |
| \$ / R | On | 08/09/2016 | Foreign Exchange Option | 13.78 | Put | | | 510.85430 | 480.522 | 16.17 | 0.3143 | 0.00 | 0 | 50,000 |
| \$ / R | On | 08/09/2016 | Foreign Exchange Option | 17.30 | Call | | | 393.09200 | 402.499 | 22.72 | 0.2449 | 0.00 | 0 | 50,000 |
| \$ / R | On | 08/09/2016 | Foreign Exchange Option | 17.30 | Put | | | 3,128.19200 | 3,056.099 | 22.72 | 0.7551 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.29 | Call | | | 1,617.97150 | 1,678.760 | 15.67 | 0.7726 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.29 | Put | | | 324.67150 | 303.560 | 15.67 | 0.2274 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.30 | Call | | | 1,611.33400 | 1,671.937 | 15.68 | 0.7709 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.30 | Put | | | 328.03400 | 306.737 | 15.68 | 0.2291 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.31 | Call | | | 1,604.71770 | 1,665.135 | 15.69 | 0.7692 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.31 | Put | | | 331.41770 | 309.935 | 15.69 | 0.2308 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.31 | Call | | | 1,616.56000 | 1,677.097 | 15.68 | 0.7697 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.31 | Put | | | 332.76000 | 311.197 | 15.68 | 0.2303 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 17.50 | Call | | | 394.76460 | 403.956 | 23.03 | 0.2398 | 0.00 | 0 | 405 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 17.50 | Put | | | 3,300.96460 | 3,228.056 | 23.03 | 0.7602 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 17.70 | Call | | | 388.24980 | 390.452 | 23.53 | 0.2301 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 17.70 | Put | | | 3,494.44980 | 3,414.552 | 23.53 | 0.7699 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.24 | Call | | | 1,663.31620 | 1,725.125 | 15.60 | 0.7814 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.24 | Put | | | 309.51620 | 289.225 | 15.60 | 0.2186 | 0.00 | 0 | 405 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.29 | Call | | | 1,629.81380 | 1,690.714 | 15.66 | 0.7731 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.29 | Put | | | 326.01380 | 304.814 | 15.66 | 0.2269 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.30 | Call | | | 1,623.17640 | 1,683.895 | 15.67 | 0.7714 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.30 | Put | | | 329.37640 | 307.995 | 15.67 | 0.2286 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 18.25 | Call | | | 392.68490 | 390.538 | 25.20 | 0.2169 | 0.00 | 0 | 250 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 18.25 | Put | | | 4,025.28490 | 3,940.438 | 25.20 | 0.7831 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 18.41 | Call | | | 389.91350 | 387.410 | 25.72 | 0.2124 | 0.00 | 0 | 150 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 18.41 | Put | | | 4,182.51350 | 4,097.310 | 25.72 | 0.7876 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 11.80 | Call | | | 2,898.01490 | 2,976.276 | 16.54 | 0.9301 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 11.80 | Put | | | 80.61490 | 76.176 | 16.54 | 0.0699 | 0.00 | 0 | 250 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 13.50 | Call | | | 1,523.23800 | 1,579.920 | 15.88 | 0.7387 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 13.50 | Put | | | 405.83800 | 379.820 | 15.88 | 0.2613 | 0.00 | 0 | 150 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 18.85 | Call | | | 426.87430 | 431.582 | 26.88 | 0.2171 | 0.00 | 0 | 150 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 18.85 | Put | | | 4,586.07430 | 4,506.282 | 26.88 | 0.7829 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|----------------------------|------|------------|-------------------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|-----------------------|------------------|------------------|
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 11.80 | Call | | | 2,978.19710 | 3,057.598 | 16.46 | 0.9280 | 0.00 | 0 | 0 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 11.80 | Put | | | 87.39710 | 82.298 | 16.46 | 0.0720 | 0.00 | 0 | 250 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 13.50 | Call | | | 1,607.92410 | 1,665.304 | 15.88 | 0.7430 | 0.00 | 0 | 0 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 13.50 | Put | | | 417.12410 | 390.004 | 15.88 | 0.2570 | 0.00 | 0 | 150 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 18.77 | Call | | | 427.74390 | 432.622 | 26.62 | 0.2190 | 0.00 | 0 | 250 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 18.77 | Put | | | 4,506.94390 | 4,427.322 | 26.62 | 0.7810 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 11.80 | Call | | | 3,077.87360 | 3,157.544 | 16.40 | 0.9260 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 11.80 | Put | | | 93.57360 | 89.344 | 16.40 | 0.0740 | 0.00 | 0 | 250 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 13.50 | Call | | | 1,716.19350 | 1,772.415 | 15.96 | 0.7476 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 13.50 | Put | | | 431.89350 | 404.215 | 15.96 | 0.2524 | 0.00 | 0 | 150 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 19.40 | Call | | | 450.44940 | 461.885 | 27.71 | 0.2164 | 0.00 | 0 | 400 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 19.40 | Put | | | 5,066.14940 | 4,993.685 | 27.71 | 0.7836 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.64 | Call | | | 2,405.06050 | 2,477.409 | 16.07 | 0.8555 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.64 | Put | | | 214.06050 | 202.909 | 16.07 | 0.1445 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.65 | Call | | | 2,396.92460 | 2,469.188 | 16.06 | 0.8544 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.65 | Put | | | 215.92460 | 204.688 | 16.06 | 0.1456 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.66 | Call | | | 2,388.79700 | 2,460.978 | 16.06 | 0.8534 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.66 | Put | | | 217.79700 | 206.478 | 16.06 | 0.1466 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.75 | Call | | | 422.07890 | 429.261 | 27.05 | 0.2032 | 0.00 | 0 | 150 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.75 | Put | | | 5,326.47890 | 5,250.361 | 27.05 | 0.7968 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.81 | Call | | | 414.39350 | 421.414 | 27.05 | 0.2003 | 0.00 | 0 | 250 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.81 | Put | | | 5,378.79350 | 5,302.514 | 27.05 | 0.7997 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.31 | Call | | | 1,908.76030 | 1,968.988 | 15.87 | 0.7779 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.29 | Put | | | 366.38990 | 343.652 | 15.85 | 0.2192 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.30 | Call | | | 1,915.36820 | 1,975.761 | 15.86 | 0.7793 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.30 | Put | | | 369.76820 | 346.861 | 15.86 | 0.2207 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.31 | Put | | | 373.16030 | 350.088 | 15.87 | 0.2221 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.50 | Call | | | 1,786.77210 | 1,843.793 | 16.06 | 0.7501 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.50 | Put | | | 441.17210 | 414.893 | 16.06 | 0.2499 | 0.00 | 0 | 150 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 11.80 | Call | | | 3,144.93310 | 3,223.767 | 16.42 | 0.9244 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 11.80 | Put | | | 99.33310 | 94.867 | 16.42 | 0.0756 | 0.00 | 0 | 250 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.29 | Call | | | 1,921.98990 | 1,982.552 | 15.85 | 0.7808 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.35 | Call | | | 1,243.85830 | 1,274.617 | 19.23 | 0.5239 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.35 | Put | | | 1,503.25830 | 1,453.017 | 19.23 | 0.4761 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.36 | Call | | | 1,240.64320 | 1,271.303 | 19.25 | 0.5228 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.36 | Put | | | 1,510.04320 | 1,459.703 | 19.25 | 0.4772 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.34 | Call | | | 1,247.08490 | 1,277.949 | 19.22 | 0.5250 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.34 | Put | | | 1,496.48490 | 1,446.350 | 19.22 | 0.4750 | 0.00 | 0 | 0 |
| Total \$ / R Option | | | | | | | | | | | | 86,108.49 | 5,389 | 2,169,946 |
| Total \$ / R | | | | | | | | | | | | 597,772,097.39 | 47,899 | 2,890,516 |
| \$ / R | MAXI | On | 11/12/2015 | Foreign Exchange Future | | 13.95080 | | 13.87840 | | | 0.0000 | 1,367,178.40 | 98 | 676 |
| \$ / R | MAXI | On | 14/03/2016 | Foreign Exchange Future | | 14.18850 | | 14.11270 | | | 0.0000 | 681,048.00 | 48 | 190 |
| \$ / R | MAXI | On | 13/06/2016 | Foreign Exchange Future | | 14.41940 | | 14.34120 | | | 0.0000 | 360,485.00 | 25 | 179 |
| \$ / R | MAXI | On | 19/09/2016 | Foreign Exchange Future | | 14.67590 | | 14.59380 | | | 0.0000 | 440,277.00 | 30 | 45 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------------|---------------|-------------------------|-------|--------|------------|---------------|-----------|--------------|-------------------|------------|---------------|----------------------|------------------|---------------|
| Total \$ / R MAXI Future | | | | | | | | | | | | 2,848,988.40 | 201 | 1,090 |
| \$ / R MAXI On | 11/12/2015 | Foreign Exchange Option | 11.85 | Put | | 166.94820 | | 143.993 | 19.88 | 0.0050 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 11/12/2015 | Foreign Exchange Option | 11.86 | Call | | 202,010.24500 | | 209,226.819 | 19.83 | 0.9949 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 11/12/2015 | Foreign Exchange Option | 11.86 | Put | | 170.24500 | | 146.819 | 19.83 | 0.0051 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 11/12/2015 | Foreign Exchange Option | 11.84 | Call | | 204,003.71210 | | 211,221.219 | 19.93 | 0.9951 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 11/12/2015 | Foreign Exchange Option | 11.84 | Put | | 163.71210 | | 141.219 | 19.93 | 0.0049 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 11/12/2015 | Foreign Exchange Option | 11.85 | Call | | 203,006.94820 | | 210,223.993 | 19.88 | 0.9950 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/03/2016 | Foreign Exchange Option | 12.39 | Call | | 177,666.28420 | | 184,739.197 | 16.25 | 0.9244 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/03/2016 | Foreign Exchange Option | 12.39 | Put | | 5,396.28420 | | 4,889.197 | 16.25 | 0.0756 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/03/2016 | Foreign Exchange Option | 12.40 | Call | | 176,748.70600 | | 183,814.874 | 16.24 | 0.9234 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/03/2016 | Foreign Exchange Option | 12.40 | Put | | 5,478.70600 | | 4,964.874 | 16.24 | 0.0766 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/03/2016 | Foreign Exchange Option | 12.41 | Call | | 175,832.21900 | | 182,891.693 | 16.23 | 0.9224 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/03/2016 | Foreign Exchange Option | 12.41 | Put | | 5,562.21900 | | 5,041.693 | 16.23 | 0.0776 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 13/06/2016 | Foreign Exchange Option | 13.44 | Call | | 122,753.38600 | | 128,259.641 | 15.77 | 0.7364 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 13/06/2016 | Foreign Exchange Option | 13.44 | Put | | 32,633.38600 | | 30,319.640 | 15.77 | 0.2636 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 13/06/2016 | Foreign Exchange Option | 13.45 | Call | | 122,100.77790 | | 127,587.141 | 15.78 | 0.7344 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 13/06/2016 | Foreign Exchange Option | 13.45 | Put | | 32,980.77790 | | 30,647.141 | 15.78 | 0.2656 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 13/06/2016 | Foreign Exchange Option | 13.46 | Call | | 121,450.50410 | | 126,916.552 | 15.78 | 0.7323 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 13/06/2016 | Foreign Exchange Option | 13.46 | Put | | 33,330.50410 | | 30,976.552 | 15.78 | 0.2677 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 19/09/2016 | Foreign Exchange Option | 15.01 | Call | | 84,090.64820 | | 87,029.921 | 18.55 | 0.4831 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 19/09/2016 | Foreign Exchange Option | 15.01 | Put | | 125,710.64820 | | 120,439.921 | 18.55 | 0.5169 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 19/09/2016 | Foreign Exchange Option | 14.99 | Call | | 84,692.60640 | | 87,659.138 | 18.51 | 0.4860 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 19/09/2016 | Foreign Exchange Option | 14.99 | Put | | 124,312.60640 | | 119,069.138 | 18.51 | 0.5140 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 19/09/2016 | Foreign Exchange Option | 15.00 | Call | | 84,390.91730 | | 87,344.070 | 18.53 | 0.4845 | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 19/09/2016 | Foreign Exchange Option | 15.00 | Put | | 125,010.91730 | | 119,754.070 | 18.53 | 0.5155 | 0.00 | 0 | 0 | |
| Total \$ / R MAXI Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total \$ / R MAXI | | | | | | | | | | | | 2,848,988.40 | 201 | 1,090 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | | | 21.42950 | | 21.45330 | | | 0.0000 | 61,995,543.50 | 2,893 | 39,331 | |
| £ / R | On 12/01/2016 | Foreign Exchange Future | | | 22.48890 | | 22.50530 | | | 0.0000 | 0.00 | 0 | 2 | |
| £ / R | On 14/03/2016 | Foreign Exchange Future | | | 21.78970 | | 21.80980 | | | 0.0000 | 2,135,390.60 | 98 | 9,752 | |
| £ / R | On 13/06/2016 | Foreign Exchange Future | | | 22.14150 | | 22.15960 | | | 0.0000 | 0.00 | 0 | 0 | |
| £ / R | On 08/09/2016 | Foreign Exchange Future | | | 22.49030 | | 22.50400 | | | 0.0000 | 0.00 | 0 | 0 | |
| £ / R | On 19/09/2016 | Foreign Exchange Future | | | 22.53590 | | 22.54860 | | | 0.0000 | 0.00 | 0 | 200 | |
| Total £ / R Future | | | | | | | | | | | | 64,130,934.10 | 2,991 | 49,285 |
| £ / R | On 11/12/2015 | Foreign Exchange Option | 17.87 | Call | | 3,586.80210 | | 3,562.561 | 22.71 | 0.9941 | 0.00 | 0 | 0 | |
| £ / R | On 11/12/2015 | Foreign Exchange Option | 17.87 | Put | | 3.50210 | | 3.061 | 22.71 | 0.0059 | 0.00 | 0 | 830 | |
| £ / R | On 11/12/2015 | Foreign Exchange Option | 18.16 | Call | | 3,298.05120 | | 3,273.843 | 21.80 | 0.9915 | 0.00 | 0 | 0 | |
| £ / R | On 11/12/2015 | Foreign Exchange Option | 18.16 | Put | | 4.75120 | | 4.343 | 21.80 | 0.0085 | 0.00 | 0 | 0 | |
| £ / R | On 11/12/2015 | Foreign Exchange Option | 18.49 | Call | | 2,970.08230 | | 2,946.007 | 20.78 | 0.9873 | 0.00 | 0 | 0 | |
| £ / R | On 11/12/2015 | Foreign Exchange Option | 18.49 | Put | | 6.78230 | | 6.507 | 20.78 | 0.0127 | 0.00 | 0 | 0 | |
| £ / R | On 11/12/2015 | Foreign Exchange Option | 18.50 | Call | | 2,960.15690 | | 2,936.088 | 20.75 | 0.9871 | 0.00 | 0 | 0 | |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.50 | Put | | 6.85690 | 6.588 | 20.75 | 0.0129 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.51 | Call | | 2,950.23260 | 2,926.170 | 20.72 | 0.9869 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.51 | Put | | 6.93260 | 6.670 | 20.72 | 0.0131 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 19.40 | Call | | 2,073.23580 | 2,050.451 | 18.00 | 0.9593 | 0.00 | 0 | 700 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 19.40 | Put | | 19.93580 | 20.951 | 18.00 | 0.0407 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 20.00 | Call | | 1,503.20620 | 1,478.033 | 16.33 | 0.9094 | 0.00 | 0 | 500 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 20.00 | Put | | 49.90620 | 48.533 | 16.33 | 0.0906 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 20.12 | Call | | 1,392.99000 | 1,366.929 | 15.99 | 0.8940 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 20.12 | Put | | 59.69000 | 57.429 | 15.99 | 0.1060 | 0.00 | 0 | 12,000 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 20.23 | Call | | 1,293.52330 | 1,266.500 | 15.68 | 0.8777 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 20.23 | Put | | 70.22330 | 67.000 | 15.68 | 0.1223 | 0.00 | 0 | 20,000 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 20.33 | Call | | 1,204.58760 | 1,176.563 | 15.41 | 0.8609 | 0.00 | 0 | 8,250 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 20.33 | Put | | 81.28760 | 77.063 | 15.41 | 0.1391 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 20.75 | Call | | 870.97390 | 844.545 | 15.48 | 0.7485 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 20.75 | Put | | 167.67390 | 165.045 | 15.48 | 0.2515 | 0.00 | 0 | 6,000 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 20.77 | Call | | 856.52150 | 830.109 | 15.49 | 0.7423 | 0.00 | 0 | 18,900 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 20.77 | Put | | 173.22150 | 170.609 | 15.49 | 0.2577 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 20.81 | Call | | 828.00700 | 801.632 | 15.50 | 0.7295 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 20.81 | Put | | 184.70700 | 182.132 | 15.50 | 0.2705 | 0.00 | 0 | 4,500 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 21.20 | Call | | 578.60190 | 553.339 | 15.63 | 0.5943 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 21.20 | Put | | 325.30190 | 323.839 | 15.63 | 0.4057 | 0.00 | 0 | 3,000 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 21.35 | Call | | 497.08810 | 472.637 | 15.68 | 0.5393 | 0.00 | 0 | 4,500 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 21.35 | Put | | 393.78810 | 393.137 | 15.68 | 0.4607 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 21.50 | Call | | 425.17290 | 403.290 | 15.84 | 0.4846 | 0.00 | 0 | 500 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 21.50 | Put | | 471.87290 | 473.790 | 15.84 | 0.5154 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 21.82 | Call | | 303.93050 | 284.854 | 16.30 | 0.3756 | 0.00 | 0 | 10,000 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 21.82 | Put | | 670.63050 | 675.354 | 16.30 | 0.6244 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 23.20 | Call | | 54.00500 | 47.501 | 17.68 | 0.0864 | 0.00 | 0 | 10,000 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 23.20 | Put | | 1,800.70500 | 1,818.001 | 17.68 | 0.9136 | 0.00 | 0 | 0 |
| £ / R | On | 12/01/2016 | Foreign Exchange Option | 21.09 | Call | | 1,545.45930 | 1,524.839 | 15.07 | 0.8428 | 0.00 | 0 | 0 |
| £ / R | On | 12/01/2016 | Foreign Exchange Option | 21.09 | Put | | 130.15930 | 125.939 | 15.07 | 0.1572 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 19.19 | Call | | 2,700.56810 | 2,682.511 | 15.86 | 0.9162 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 19.19 | Put | | 80.76810 | 82.811 | 15.86 | 0.0838 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 19.20 | Call | | 2,691.10610 | 2,673.053 | 15.84 | 0.9156 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 19.20 | Put | | 81.30610 | 83.354 | 15.84 | 0.0844 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 19.21 | Call | | 2,681.64790 | 2,663.600 | 15.81 | 0.9151 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 19.21 | Put | | 81.84790 | 83.900 | 15.81 | 0.0849 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.49 | Call | | 2,041.81000 | 2,032.145 | 15.00 | 0.7641 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.49 | Put | | 372.21000 | 380.645 | 15.00 | 0.2359 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.50 | Call | | 2,034.55290 | 2,024.891 | 15.00 | 0.7629 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.50 | Put | | 374.95290 | 383.391 | 15.00 | 0.2371 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.51 | Call | | 2,027.30450 | 2,017.647 | 15.00 | 0.7616 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.51 | Put | | 377.70450 | 386.147 | 15.00 | 0.2384 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 21.20 | Call | | 1,975.25900 | 1,973.209 | 15.22 | 0.6884 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 22.27 | Put | | 1,205.20740 | 1,213.377 | 16.06 | 0.4441 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 25.85 | Call | | 575.15160 | 565.156 | 19.83 | 0.2513 | 0.00 | 0 | 12,264 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|----------------|
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 25.85 | Put | | | 3,921.15160 | 3,924.856 | 19.83 | 0.7487 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 21.20 | Put | | | 671.25900 | 682.909 | 15.22 | 0.3116 | 0.00 | 0 | 12,264 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 22.25 | Call | | | 1,447.52600 | 1,442.078 | 16.05 | 0.5583 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 22.25 | Put | | | 1,193.52600 | 1,201.778 | 16.05 | 0.4417 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 22.26 | Call | | | 1,443.35620 | 1,437.867 | 16.05 | 0.5571 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 22.26 | Put | | | 1,199.35620 | 1,207.567 | 16.05 | 0.4429 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 22.27 | Call | | | 1,439.20740 | 1,433.677 | 16.06 | 0.5559 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2016 | Foreign Exchange Option | 22.99 | Call | | | 1,219.20870 | 1,212.646 | 16.79 | 0.4809 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2016 | Foreign Exchange Option | 22.99 | Put | | | 1,660.60870 | 1,666.746 | 16.79 | 0.5191 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2016 | Foreign Exchange Option | 23.00 | Call | | | 1,215.95910 | 1,209.366 | 16.80 | 0.4798 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2016 | Foreign Exchange Option | 23.00 | Put | | | 1,667.35910 | 1,673.466 | 16.80 | 0.5202 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2016 | Foreign Exchange Option | 23.01 | Call | | | 1,212.71160 | 1,206.089 | 16.81 | 0.4788 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2016 | Foreign Exchange Option | 23.01 | Put | | | 1,674.11160 | 1,680.189 | 16.81 | 0.5212 | 0.00 | 0 | 0 |
| Total £ / R Option | | | | | | | | | | | | 0.00 | 0 | 124,208 |
| Total £ / R | | | | | | | | | | | | 64,130,934.10 | 2,991 | 173,493 |
| ¥ / R | On | 11/12/2015 | Foreign Exchange Future | | | 0.11514 | | 0.11517 | | | 0.0000 | 0.00 | 0 | 8,134 |
| ¥ / R | On | 14/03/2016 | Foreign Exchange Future | | | 0.11736 | | 0.11737 | | | 0.0000 | 0.00 | 0 | 1,139 |
| ¥ / R | On | 13/06/2016 | Foreign Exchange Future | | | 0.11957 | | 0.11957 | | | 0.0000 | 0.00 | 0 | 0 |
| Total ¥ / R Future | | | | | | | | | | | | 0.00 | 0 | 9,273 |
| ¥ / R | On | 11/12/2015 | Foreign Exchange Option | 0.09 | Call | | | 2,517.12260 | 2,514.369 | 24.15 | 0.9993 | 0.00 | 0 | 0 |
| ¥ / R | On | 11/12/2015 | Foreign Exchange Option | 0.09 | Put | | | 0.12260 | 0.169 | 24.15 | 0.0007 | 0.00 | 0 | 0 |
| ¥ / R | On | 11/12/2015 | Foreign Exchange Option | 0.10 | Call | | | 1,519.27680 | 1,516.986 | 19.37 | 0.9889 | 0.00 | 0 | 0 |
| ¥ / R | On | 11/12/2015 | Foreign Exchange Option | 0.10 | Put | | | 2.27680 | 2.786 | 19.37 | 0.0111 | 0.00 | 0 | 0 |
| ¥ / R | On | 11/12/2015 | Foreign Exchange Option | 0.11 | Call | | | 569.12490 | 572.863 | 15.87 | 0.8207 | 0.00 | 0 | 0 |
| ¥ / R | On | 11/12/2015 | Foreign Exchange Option | 0.11 | Put | | | 52.12490 | 58.664 | 15.87 | 0.1793 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2016 | Foreign Exchange Option | 0.12 | Call | | | 367.36280 | 378.961 | 17.57 | 0.4373 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2016 | Foreign Exchange Option | 0.12 | Put | | | 630.56280 | 643.161 | 17.57 | 0.5627 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2016 | Foreign Exchange Option | 0.10 | Call | | | 1,755.99240 | 1,759.106 | 16.37 | 0.9530 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2016 | Foreign Exchange Option | 0.10 | Put | | | 19.19240 | 23.306 | 16.37 | 0.0470 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2016 | Foreign Exchange Option | 0.11 | Call | | | 891.37610 | 903.285 | 16.19 | 0.7623 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2016 | Foreign Exchange Option | 0.11 | Put | | | 154.57610 | 167.485 | 16.19 | 0.2377 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2016 | Foreign Exchange Option | 0.12 | Put | | | 668.50320 | 686.239 | 17.81 | 0.4824 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2016 | Foreign Exchange Option | 0.13 | Call | | | 349.37040 | 361.238 | 19.90 | 0.3229 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2016 | Foreign Exchange Option | 0.13 | Put | | | 1,392.37040 | 1,403.838 | 19.90 | 0.6771 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2016 | Foreign Exchange Option | 0.11 | Call | | | 1,169.96760 | 1,186.271 | 16.44 | 0.7623 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2016 | Foreign Exchange Option | 0.11 | Put | | | 212.96760 | 228.871 | 16.44 | 0.2377 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2016 | Foreign Exchange Option | 0.12 | Call | | | 625.50320 | 643.639 | 17.81 | 0.5176 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | | | 0.00 | 0 | 9,273 |
| € / R | On | 11/12/2015 | Foreign Exchange Future | | | 15.27150 | | 15.32320 | | | 0.0000 | 27,442,885.50 | 1,797 | 85,944 |
| € / R | On | 29/12/2015 | Foreign Exchange Future | | | 15.33070 | | 15.38160 | | | 0.0000 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|----------------|
| € / R | On | 25/01/2016 | Foreign Exchange Future | | | 15.41360 | | 15.46360 | | | 0.0000 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Future | | | 15.56520 | | 15.61430 | | | 0.0000 | 0.00 | 0 | 28,077 |
| € / R | On | 13/06/2016 | Foreign Exchange Future | | | 15.85790 | | 15.90520 | | | 0.0000 | 0.00 | 0 | 39 |
| € / R | On | 19/09/2016 | Foreign Exchange Future | | | 16.19240 | | 16.23600 | | | 0.0000 | 0.00 | 0 | 500 |
| € / R | On | 19/12/2016 | Foreign Exchange Future | | | 16.51610 | | 16.55800 | | | 0.0000 | 0.00 | 0 | 3,000 |
| Total € / R Future | | | | | | | | | | | | 27,442,885.50 | 1,797 | 117,560 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.29 | Put | | | 314.38320 | 342.238 | 16.93 | 0.4979 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.00 | Put | | | 188.61320 | 208.261 | 16.74 | 0.3598 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 16.50 | Call | | | 59.24790 | 54.134 | 19.65 | 0.1173 | 0.00 | 0 | 6,877 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 16.50 | Put | | | 1,236.04790 | 1,282.634 | 19.65 | 0.8827 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.04 | Call | | | 486.75350 | 455.653 | 16.76 | 0.6215 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.04 | Put | | | 203.55350 | 224.153 | 16.76 | 0.3785 | 0.00 | 0 | 50,000 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.29 | Call | | | 347.58320 | 323.738 | 16.93 | 0.5021 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 14.03 | Put | | | 18.46750 | 20.709 | 16.92 | 0.0570 | 0.00 | 0 | 12,000 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.78 | Call | | | 173.14160 | 159.508 | 17.90 | 0.2952 | 0.00 | 0 | 6,000 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.78 | Put | | | 629.94160 | 668.008 | 17.90 | 0.7048 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 14.99 | Call | | | 518.19710 | 485.909 | 16.74 | 0.6448 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 14.99 | Put | | | 184.99710 | 204.409 | 16.74 | 0.3552 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.00 | Call | | | 511.81320 | 479.761 | 16.74 | 0.6402 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 14.30 | Put | | | 37.86050 | 42.884 | 16.70 | 0.1063 | 0.00 | 0 | 100 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.01 | Call | | | 505.47820 | 473.662 | 16.75 | 0.6356 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.01 | Put | | | 192.27820 | 212.162 | 16.75 | 0.3644 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 13.90 | Call | | | 1,435.94170 | 1,385.665 | 17.02 | 0.9591 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 13.90 | Put | | | 12.74170 | 14.165 | 17.02 | 0.0409 | 0.00 | 0 | 6,076 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 14.03 | Call | | | 1,311.66750 | 1,262.209 | 16.92 | 0.9430 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 10.95 | Put | | | 0.02890 | 0.032 | 27.95 | 0.0001 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 13.05 | Call | | | 2,275.94600 | 2,224.506 | 20.75 | 0.9914 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 13.05 | Put | | | 2.74600 | 3.006 | 20.75 | 0.0086 | 0.00 | 0 | 6,877 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 13.85 | Call | | | 1,484.19770 | 1,433.676 | 17.06 | 0.9642 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 13.85 | Put | | | 10.99770 | 12.176 | 17.06 | 0.0358 | 0.00 | 0 | 12,000 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 14.30 | Call | | | 1,061.06050 | 1,014.384 | 16.70 | 0.8937 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 10.95 | Call | | | 4,373.22890 | 4,321.532 | 27.95 | 0.9999 | 0.00 | 0 | 0 |
| € / R | On | 29/12/2015 | Foreign Exchange Option | 15.70 | Call | | | 282.86260 | 259.543 | 17.27 | 0.3752 | 0.00 | 0 | 100 |
| € / R | On | 29/12/2015 | Foreign Exchange Option | 15.70 | Put | | | 601.26260 | 628.843 | 17.27 | 0.6248 | 0.00 | 0 | 0 |
| € / R | On | 29/12/2015 | Foreign Exchange Option | 15.30 | Call | | | 444.44020 | 412.500 | 16.59 | 0.5253 | 0.00 | 0 | 0 |
| € / R | On | 29/12/2015 | Foreign Exchange Option | 15.30 | Put | | | 362.84020 | 381.800 | 16.59 | 0.4747 | 0.00 | 0 | 100 |
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.61 | Call | | | 1,010.03240 | 966.844 | 16.01 | 0.7702 | 0.00 | 0 | 0 |
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.61 | Put | | | 156.43240 | 163.245 | 16.01 | 0.2298 | 0.00 | 0 | 0 |
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.62 | Call | | | 1,002.36600 | 959.305 | 16.01 | 0.7675 | 0.00 | 0 | 0 |
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.62 | Put | | | 158.76600 | 165.705 | 16.01 | 0.2325 | 0.00 | 0 | 0 |
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.63 | Call | | | 994.72590 | 951.794 | 16.00 | 0.7648 | 0.00 | 0 | 0 |
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.63 | Put | | | 161.12590 | 168.193 | 16.00 | 0.2352 | 0.00 | 0 | 0 |
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.85 | Call | | | 838.52070 | 799.847 | 16.15 | 0.6992 | 0.00 | 0 | 1,000 |
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.85 | Put | | | 224.92070 | 236.247 | 16.15 | 0.3008 | 0.00 | 0 | 0 |
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.92 | Call | | | 792.74480 | 755.018 | 16.20 | 0.6772 | 0.00 | 0 | 1,000 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.92 | Put | | | 249.14480 | 261.418 | 16.20 | 0.3228 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 13.05 | Call | | | 2,593.31250 | 2,545.375 | 17.62 | 0.9569 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 13.05 | Put | | | 29.01250 | 30.175 | 17.62 | 0.0431 | 0.00 | 0 | 18,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 13.20 | Call | | | 2,449.71670 | 2,401.844 | 17.37 | 0.9484 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 13.20 | Put | | | 35.41670 | 36.644 | 17.37 | 0.0516 | 0.00 | 0 | 18,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 13.85 | Call | | | 1,844.81720 | 1,797.141 | 16.29 | 0.8927 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 13.85 | Put | | | 80.51720 | 81.941 | 16.29 | 0.1073 | 0.00 | 0 | 12,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 16.30 | Call | | | 401.50950 | 381.936 | 18.01 | 0.3550 | 0.00 | 0 | 36,640 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 16.30 | Put | | | 1,087.20950 | 1,116.736 | 18.01 | 0.6450 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 15.95 | Call | | | 507.31670 | 484.500 | 17.44 | 0.4284 | 0.00 | 0 | 26,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 15.95 | Put | | | 843.01670 | 869.300 | 17.44 | 0.5716 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 16.00 | Call | | | 490.66420 | 468.332 | 17.52 | 0.4173 | 0.00 | 0 | 650 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 16.00 | Put | | | 876.36420 | 903.132 | 17.52 | 0.5827 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 16.15 | Call | | | 443.85880 | 422.941 | 17.76 | 0.3852 | 0.00 | 0 | 24,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 16.15 | Put | | | 979.55880 | 1,007.741 | 17.76 | 0.6148 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.96 | Call | | | 977.98560 | 942.676 | 16.16 | 0.6760 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.96 | Put | | | 323.68560 | 337.476 | 16.16 | 0.3240 | 0.00 | 0 | 15,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 15.05 | Call | | | 923.68390 | 889.462 | 16.26 | 0.6529 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 15.05 | Put | | | 359.38390 | 374.262 | 16.26 | 0.3471 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 15.37 | Call | | | 748.74190 | 718.471 | 16.61 | 0.5700 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 15.37 | Put | | | 504.44190 | 523.271 | 16.61 | 0.4300 | 0.00 | 0 | 25,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.03 | Call | | | 1,684.13100 | 1,637.423 | 16.03 | 0.8697 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.03 | Put | | | 99.83100 | 102.223 | 16.03 | 0.1303 | 0.00 | 0 | 12,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.60 | Call | | | 1,224.84930 | 1,183.455 | 15.96 | 0.7627 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.60 | Put | | | 210.54930 | 218.255 | 15.96 | 0.2373 | 0.00 | 0 | 15,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.90 | Call | | | 1,015.43370 | 979.416 | 16.10 | 0.6913 | 0.00 | 0 | 24,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.90 | Put | | | 301.13370 | 314.216 | 16.10 | 0.3087 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 13.99 | Call | | | 1,719.51900 | 1,671.877 | 16.05 | 0.8756 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 13.99 | Put | | | 95.21900 | 96.677 | 16.05 | 0.1244 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.00 | Call | | | 1,710.65310 | 1,663.027 | 16.04 | 0.8743 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.00 | Put | | | 96.35310 | 97.827 | 16.04 | 0.1257 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.01 | Call | | | 1,701.80100 | 1,654.475 | 16.04 | 0.8728 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.01 | Put | | | 97.50100 | 99.275 | 16.04 | 0.1272 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.25 | Call | | | 1,155.06600 | 1,125.563 | 16.19 | 0.6451 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.25 | Put | | | 499.86600 | 517.663 | 16.19 | 0.3549 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.26 | Call | | | 1,149.68910 | 1,120.283 | 16.20 | 0.6431 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.26 | Put | | | 504.48910 | 522.383 | 16.20 | 0.3569 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.24 | Put | | | 495.26570 | 512.967 | 16.17 | 0.3529 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 14.20 | Call | | | 1,884.12520 | 1,840.182 | 15.62 | 0.8329 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 14.20 | Put | | | 178.92520 | 182.282 | 15.62 | 0.1671 | 0.00 | 0 | 6,000 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.96 | Call | | | 827.30870 | 804.303 | 17.24 | 0.5079 | 0.00 | 0 | 6,000 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.96 | Put | | | 882.10870 | 906.403 | 17.24 | 0.4921 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.24 | Call | | | 1,160.46570 | 1,130.867 | 16.17 | 0.6471 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.95 | Call | | | 1,701.92150 | 1,670.280 | 15.79 | 0.7301 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.95 | Put | | | 415.92150 | 427.880 | 15.79 | 0.2699 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.96 | Call | | | 1,695.42310 | 1,663.925 | 15.80 | 0.7285 | 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 | 19/09/2016 | Foreign Exchange Option | 14.96 | Put | | | 419.42310 | 431.526 | 15.80 | 0.2715 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.94 | Call | | | 1,708.43800 | 1,676.653 | 15.78 | 0.7317 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.94 | Put | | | 412.43800 | 424.253 | 15.78 | 0.2683 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 17.01 | Put | | | 1,553.07280 | 1,579.793 | 18.58 | 0.5201 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 16.99 | Call | | | 1,107.33290 | 1,092.126 | 18.56 | 0.4821 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 16.99 | Put | | | 1,539.33290 | 1,566.026 | 18.56 | 0.5179 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 17.00 | Call | | | 1,104.19360 | 1,089.004 | 18.57 | 0.4810 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 17.00 | Put | | | 1,546.19360 | 1,572.904 | 18.57 | 0.5190 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 17.01 | Call | | | 1,101.07280 | 1,085.893 | 18.58 | 0.4799 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | | | 0.00 | 0 | 340,420 |
| Total € / R | | | | | | | | | | | | 27,442,885.50 | 1,797 | 457,980 |
| AUS / R | On | 11/12/2015 | Foreign Exchange Future | | | 9.96110 | | 9.89460 | | | 0.0000 | 0.00 | 0 | 15,133 |
| AUS / R | On | 14/03/2016 | Foreign Exchange Future | | | 10.08500 | | 10.01780 | | | 0.0000 | 0.00 | 0 | 6,610 |
| AUS / R | On | 13/06/2016 | Foreign Exchange Future | | | 10.21030 | | 10.14310 | | | 0.0000 | 0.00 | 0 | 250 |
| AUS / R | On | 19/09/2016 | Foreign Exchange Future | | | 10.35470 | | 10.28610 | | | 0.0000 | 0.00 | 0 | 500 |
| Total AUS / R Future | | | | | | | | | | | | 0.00 | 0 | 22,493 |
| AUS / R | On | 11/12/2015 | Foreign Exchange Option | 9.30 | Put | | | 15.44020 | 11.827 | 13.91 | 0.0603 | 0.00 | 0 | 201 |
| AUS / R | On | 11/12/2015 | Foreign Exchange Option | 9.60 | Call | | | 351.59130 | 404.279 | 13.06 | 0.8153 | 0.00 | 0 | 201 |
| AUS / R | On | 11/12/2015 | Foreign Exchange Option | 7.35 | Call | | | 2,544.61770 | 2,611.116 | 25.27 | 0.9999 | 0.00 | 0 | 0 |
| AUS / R | On | 11/12/2015 | Foreign Exchange Option | 7.35 | Put | | | 0.01770 | 0.016 | 25.27 | 0.0001 | 0.00 | 0 | 0 |
| AUS / R | On | 11/12/2015 | Foreign Exchange Option | 9.30 | Call | | | 610.04020 | 672.927 | 13.91 | 0.9397 | 0.00 | 0 | 0 |
| AUS / R | On | 11/12/2015 | Foreign Exchange Option | 7.25 | Call | | | 2,644.61390 | 2,711.113 | 26.04 | 0.9999 | 0.00 | 0 | 0 |
| AUS / R | On | 11/12/2015 | Foreign Exchange Option | 9.60 | Put | | | 56.99130 | 43.179 | 13.06 | 0.1847 | 0.00 | 0 | 0 |
| AUS / R | On | 11/12/2015 | Foreign Exchange Option | 10.20 | Call | | | 65.96190 | 81.183 | 13.52 | 0.3009 | 0.00 | 0 | 201 |
| AUS / R | On | 11/12/2015 | Foreign Exchange Option | 10.20 | Put | | | 371.36190 | 320.083 | 13.52 | 0.6991 | 0.00 | 0 | 0 |
| AUS / R | On | 11/12/2015 | Foreign Exchange Option | 7.25 | Put | | | 0.01390 | 0.013 | 26.04 | 0.0001 | 0.00 | 0 | 0 |
| AUS / R | On | 11/12/2015 | Foreign Exchange Option | 7.30 | Call | | | 2,594.61570 | 2,661.115 | 25.65 | 0.9999 | 0.00 | 0 | 0 |
| AUS / R | On | 11/12/2015 | Foreign Exchange Option | 7.30 | Put | | | 0.01570 | 0.015 | 25.65 | 0.0001 | 0.00 | 0 | 0 |
| AUS / R | On | 14/03/2016 | Foreign Exchange Option | 9.51 | Call | | | 617.01510 | 669.640 | 12.68 | 0.7904 | 0.00 | 0 | 0 |
| AUS / R | On | 14/03/2016 | Foreign Exchange Option | 9.51 | Put | | | 109.21510 | 94.640 | 12.68 | 0.2096 | 0.00 | 0 | 0 |
| AUS / R | On | 14/03/2016 | Foreign Exchange Option | 9.49 | Call | | | 632.10660 | 685.496 | 12.71 | 0.7979 | 0.00 | 0 | 0 |
| AUS / R | On | 14/03/2016 | Foreign Exchange Option | 9.49 | Put | | | 104.30660 | 90.496 | 12.71 | 0.2021 | 0.00 | 0 | 0 |
| AUS / R | On | 14/03/2016 | Foreign Exchange Option | 9.50 | Call | | | 624.40250 | 677.550 | 12.69 | 0.7942 | 0.00 | 0 | 0 |
| AUS / R | On | 14/03/2016 | Foreign Exchange Option | 9.50 | Put | | | 106.60250 | 92.550 | 12.69 | 0.2058 | 0.00 | 0 | 0 |
| AUS / R | On | 13/06/2016 | Foreign Exchange Option | 10.09 | Call | | | 460.02820 | 492.433 | 13.58 | 0.5654 | 0.00 | 0 | 0 |
| AUS / R | On | 13/06/2016 | Foreign Exchange Option | 10.09 | Put | | | 406.92820 | 372.133 | 13.58 | 0.4346 | 0.00 | 0 | 0 |
| AUS / R | On | 13/06/2016 | Foreign Exchange Option | 10.10 | Call | | | 455.39400 | 487.517 | 13.59 | 0.5617 | 0.00 | 0 | 0 |
| AUS / R | On | 13/06/2016 | Foreign Exchange Option | 10.10 | Put | | | 412.29400 | 377.217 | 13.59 | 0.4383 | 0.00 | 0 | 0 |
| AUS / R | On | 13/06/2016 | Foreign Exchange Option | 10.08 | Call | | | 464.69650 | 497.390 | 13.57 | 0.5691 | 0.00 | 0 | 0 |
| AUS / R | On | 13/06/2016 | Foreign Exchange Option | 10.08 | Put | | | 401.59650 | 367.090 | 13.57 | 0.4309 | 0.00 | 0 | 0 |
| AUS / R | On | 19/09/2016 | Foreign Exchange Option | 10.20 | Put | | | 513.71080 | 478.126 | 14.37 | 0.4289 | 0.00 | 0 | 0 |
| AUS / R | On | 19/09/2016 | Foreign Exchange Option | 10.21 | Call | | | 595.37840 | 628.172 | 14.38 | 0.5682 | 0.00 | 0 | 0 |
| AUS / R | On | 19/09/2016 | Foreign Exchange Option | 10.21 | Put | | | 519.27840 | 483.472 | 14.38 | 0.4318 | 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 | 19/09/2016 | Foreign Exchange Option | 10.19 | Call | | | 604.26920 | 637.511 | 14.35 | 0.5739 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2016 | Foreign Exchange Option | 10.19 | Put | | | 508.16920 | 472.811 | 14.35 | 0.4261 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2016 | Foreign Exchange Option | 10.20 | Call | | | 599.81080 | 632.826 | 14.37 | 0.5711 | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | | | | | 0.00 | 0 | 603 |
| Total AU\$ / R | | | | | | | | | | | | 0.00 | 0 | 23,096 |
| CAD/ R | On | 11/12/2015 | Foreign Exchange Future | | | 10.60170 | | 10.60240 | | | 0.0000 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/03/2016 | Foreign Exchange Future | | | 10.77850 | | 10.77730 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CAD/ R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| CAD/ R | On | 11/12/2015 | Foreign Exchange Option | 10.50 | Call | | | 222.82460 | 221.799 | 12.22 | 0.6041 | 0.00 | 0 | 0 |
| CAD/ R | On | 11/12/2015 | Foreign Exchange Option | 10.50 | Put | | | 120.42460 | 120.099 | 12.22 | 0.3959 | 0.00 | 0 | 0 |
| CAD/ R | On | 11/12/2015 | Foreign Exchange Option | 10.51 | Call | | | 217.04580 | 216.008 | 12.23 | 0.5948 | 0.00 | 0 | 0 |
| CAD/ R | On | 11/12/2015 | Foreign Exchange Option | 10.51 | Put | | | 124.64580 | 124.308 | 12.23 | 0.4052 | 0.00 | 0 | 0 |
| CAD/ R | On | 11/12/2015 | Foreign Exchange Option | 10.49 | Call | | | 228.69780 | 227.685 | 12.22 | 0.6135 | 0.00 | 0 | 0 |
| CAD/ R | On | 11/12/2015 | Foreign Exchange Option | 10.49 | Put | | | 116.29780 | 115.985 | 12.22 | 0.3865 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/03/2016 | Foreign Exchange Option | 10.81 | Put | | | 380.75310 | 379.136 | 14.03 | 0.4970 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/03/2016 | Foreign Exchange Option | 10.79 | Call | | | 356.16640 | 355.806 | 13.98 | 0.5117 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/03/2016 | Foreign Exchange Option | 10.79 | Put | | | 368.86640 | 367.306 | 13.98 | 0.4883 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/03/2016 | Foreign Exchange Option | 10.80 | Call | | | 352.08910 | 351.698 | 14.00 | 0.5074 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/03/2016 | Foreign Exchange Option | 10.80 | Put | | | 374.78910 | 373.198 | 14.00 | 0.4926 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/03/2016 | Foreign Exchange Option | 10.81 | Call | | | 348.05310 | 347.636 | 14.03 | 0.5030 | 0.00 | 0 | 0 |
| Total CAD/ R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CAD/ R | | | | | | | | | | | | 0.00 | 0 | 0 |
| CHF / R | On | 11/12/2015 | Foreign Exchange Future | | | 14.07630 | | 14.09660 | | | 0.0000 | 0.00 | 0 | 7,272 |
| CHF / R | On | 14/03/2016 | Foreign Exchange Future | | | 14.37090 | | 14.38930 | | | 0.0000 | 0.00 | 0 | 1,709 |
| Total CHF / R Future | | | | | | | | | | | | 0.00 | 0 | 8,981 |
| CHF / R | On | 11/12/2015 | Foreign Exchange Option | 14.00 | Put | | | 267.98550 | 278.875 | 17.47 | 0.4504 | 0.00 | 0 | 0 |
| CHF / R | On | 11/12/2015 | Foreign Exchange Option | 14.01 | Call | | | 359.30450 | 350.004 | 17.47 | 0.5446 | 0.00 | 0 | 0 |
| CHF / R | On | 11/12/2015 | Foreign Exchange Option | 14.01 | Put | | | 272.70450 | 283.704 | 17.47 | 0.4554 | 0.00 | 0 | 0 |
| CHF / R | On | 11/12/2015 | Foreign Exchange Option | 13.99 | Call | | | 369.91560 | 360.396 | 17.46 | 0.5546 | 0.00 | 0 | 0 |
| CHF / R | On | 11/12/2015 | Foreign Exchange Option | 13.99 | Put | | | 263.31560 | 274.095 | 17.46 | 0.4454 | 0.00 | 0 | 0 |
| CHF / R | On | 11/12/2015 | Foreign Exchange Option | 14.00 | Call | | | 364.58550 | 355.175 | 17.47 | 0.5496 | 0.00 | 0 | 0 |
| CHF / R | On | 14/03/2016 | Foreign Exchange Option | 14.99 | Call | | | 399.47580 | 393.712 | 18.68 | 0.3747 | 0.00 | 0 | 0 |
| CHF / R | On | 14/03/2016 | Foreign Exchange Option | 14.99 | Put | | | 1,000.17580 | 1,012.812 | 18.68 | 0.6253 | 0.00 | 0 | 0 |
| CHF / R | On | 14/03/2016 | Foreign Exchange Option | 15.00 | Call | | | 396.75390 | 391.011 | 18.70 | 0.3727 | 0.00 | 0 | 0 |
| CHF / R | On | 14/03/2016 | Foreign Exchange Option | 15.00 | Put | | | 1,007.45390 | 1,020.111 | 18.70 | 0.6273 | 0.00 | 0 | 0 |
| CHF / R | On | 14/03/2016 | Foreign Exchange Option | 15.01 | Call | | | 394.05460 | 388.326 | 18.72 | 0.3706 | 0.00 | 0 | 0 |
| CHF / R | On | 14/03/2016 | Foreign Exchange Option | 15.01 | Put | | | 1,014.75460 | 1,027.426 | 18.72 | 0.6294 | 0.00 | 0 | 0 |
| Total CHF / R Option | | | | | | | | | | | | 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 CHF / R | | | | | | | | | | | | 0.00 | 0 | 8,981 |
| CNH / R | On | 11/12/2015 | Foreign Exchange Future | | | 2.19010 | | 2.17980 | | | 0.0000 | 0.00 | 0 | 25,268 |
| CNH / R | On | 14/03/2016 | Foreign Exchange Future | | | 2.21130 | | 2.20060 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CNH / R Future | | | | | | | | | | | | 0.00 | 0 | 25,268 |
| CNH / R | On | 11/12/2015 | Foreign Exchange Option | 2.01 | Call | | | 1,741.06060 | 1,838.551 | 18.00 | 0.9341 | 0.00 | 0 | 0 |
| CNH / R | On | 11/12/2015 | Foreign Exchange Option | 2.01 | Put | | | 43.06060 | 37.551 | 18.00 | 0.0659 | 0.00 | 0 | 0 |
| CNH / R | On | 11/12/2015 | Foreign Exchange Option | 1.99 | Call | | | 1,927.98690 | 2,028.750 | 18.38 | 0.9500 | 0.00 | 0 | 0 |
| CNH / R | On | 11/12/2015 | Foreign Exchange Option | 1.99 | Put | | | 29.98690 | 27.750 | 18.38 | 0.0500 | 0.00 | 0 | 0 |
| CNH / R | On | 11/12/2015 | Foreign Exchange Option | 2.00 | Call | | | 1,834.01440 | 1,932.598 | 18.10 | 0.9434 | 0.00 | 0 | 0 |
| CNH / R | On | 11/12/2015 | Foreign Exchange Option | 2.00 | Put | | | 36.01440 | 31.598 | 18.10 | 0.0566 | 0.00 | 0 | 0 |
| CNH / R | On | 14/03/2016 | Foreign Exchange Option | 2.20 | Call | | | 869.39320 | 919.336 | 16.29 | 0.5403 | 0.00 | 0 | 0 |
| CNH / R | On | 14/03/2016 | Foreign Exchange Option | 2.20 | Put | | | 863.39320 | 806.336 | 16.29 | 0.4597 | 0.00 | 0 | 0 |
| CNH / R | On | 14/03/2016 | Foreign Exchange Option | 2.21 | Call | | | 825.44080 | 873.355 | 16.35 | 0.5220 | 0.00 | 0 | 0 |
| CNH / R | On | 14/03/2016 | Foreign Exchange Option | 2.21 | Put | | | 919.44080 | 860.355 | 16.35 | 0.4780 | 0.00 | 0 | 0 |
| CNH / R | On | 14/03/2016 | Foreign Exchange Option | 2.19 | Call | | | 918.60490 | 970.655 | 16.30 | 0.5587 | 0.00 | 0 | 0 |
| CNH / R | On | 14/03/2016 | Foreign Exchange Option | 2.19 | Put | | | 812.60490 | 757.655 | 16.30 | 0.4413 | 0.00 | 0 | 0 |
| Total CNH / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CNH / R | | | | | | | | | | | | 0.00 | 0 | 25,268 |
| DKK / R | On | 11/12/2015 | Foreign Exchange Future | | | 2.04950 | | 2.05640 | | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 14/03/2016 | Foreign Exchange Future | | | 2.09060 | | 2.09750 | | | 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 | | | 903.47960 | 862.331 | 19.65 | 0.6902 | 0.00 | 0 | 0 |
| DKK / R | On | 11/12/2015 | Foreign Exchange Option | 1.99 | Put | | | 239.47960 | 267.331 | 19.65 | 0.3098 | 0.00 | 0 | 0 |
| DKK / R | On | 11/12/2015 | Foreign Exchange Option | 2.00 | Call | | | 836.31310 | 797.262 | 19.65 | 0.6617 | 0.00 | 0 | 0 |
| DKK / R | On | 11/12/2015 | Foreign Exchange Option | 2.00 | Put | | | 272.31310 | 302.262 | 19.65 | 0.3383 | 0.00 | 0 | 0 |
| DKK / R | On | 11/12/2015 | Foreign Exchange Option | 2.01 | Call | | | 772.10780 | 735.157 | 19.66 | 0.6325 | 0.00 | 0 | 0 |
| DKK / R | On | 11/12/2015 | Foreign Exchange Option | 2.01 | Put | | | 308.10780 | 340.157 | 19.66 | 0.3675 | 0.00 | 0 | 0 |
| DKK / R | On | 14/03/2016 | Foreign Exchange Option | 2.15 | Call | | | 777.42950 | 753.352 | 20.12 | 0.4321 | 0.00 | 0 | 0 |
| DKK / R | On | 14/03/2016 | Foreign Exchange Option | 2.15 | Put | | | 1,302.42950 | 1,347.352 | 20.12 | 0.5679 | 0.00 | 0 | 0 |
| DKK / R | On | 14/03/2016 | Foreign Exchange Option | 2.16 | Call | | | 742.56490 | 719.319 | 20.20 | 0.4176 | 0.00 | 0 | 0 |
| DKK / R | On | 14/03/2016 | Foreign Exchange Option | 2.16 | Put | | | 1,367.56490 | 1,413.319 | 20.20 | 0.5824 | 0.00 | 0 | 0 |
| DKK / R | On | 14/03/2016 | Foreign Exchange Option | 2.14 | Call | | | 813.73470 | 788.801 | 20.05 | 0.4469 | 0.00 | 0 | 0 |
| DKK / R | On | 14/03/2016 | Foreign Exchange Option | 2.14 | Put | | | 1,238.73470 | 1,282.801 | 20.05 | 0.5531 | 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 | | | 0.13580 | | 0.13490 | | | 0.0000 | 0.00 | 0 | 1,960 |
| KES / R | On | 14/03/2016 | Foreign Exchange Future | | | 0.13560 | | 0.13450 | | | 0.0000 | 0.00 | 0 | 0 |
| KES / R | On | 13/06/2016 | Foreign Exchange Future | | | 0.13450 | | 0.13450 | | | 0.0000 | 0.00 | 0 | 0 |
| KES / R | On | 19/09/2016 | Foreign Exchange Future | | | 0.13370 | | 0.13400 | | | 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 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 | | | 0.06850 | | 0.06770 | | | 0.0000 | 0.00 | 0 | 28,268 |
| NGN / R On 14/03/2016 Foreign Exchange Future | | | 0.06410 | | 0.06330 | | | 0.0000 | 0.00 | 0 | 0 |
| NGN / R On 13/06/2016 Foreign Exchange Future | | | 0.06130 | | 0.06060 | | | 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 20/11/2015 Foreign Exchange Future | | | 9.24160 | | 9.33980 | | | 0.0000 | 73,932,800.00 | 8,000 | 8,000 |
| NZ\$ / R On 11/12/2015 Foreign Exchange Future | | | 9.26070 | | 9.35880 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R On 14/03/2016 Foreign Exchange Future | | | 9.35800 | | 9.45570 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R On 13/06/2016 Foreign Exchange Future | | | 9.45610 | | 9.55450 | | | 0.0000 | 0.00 | 0 | 0 |
| Total NZ\$ / R Future | | | | | | | | | 73,932,800.00 | 8,000 | 8,000 |
| NZ\$ / R On 20/11/2015 Foreign Exchange Option | 9.30 | Call | | | 124.41490 | 73.527 | 12.53 | 0.4132 | 0.00 | 0 | 0 |
| NZ\$ / R On 20/11/2015 Foreign Exchange Option | 9.30 | Put | | | 84.61490 | 131.927 | 12.53 | 0.5868 | 0.00 | 0 | 0 |
| NZ\$ / R On 20/11/2015 Foreign Exchange Option | 9.34 | Call | | | 103.51230 | 59.448 | 12.64 | 0.3540 | 0.00 | 0 | 0 |
| NZ\$ / R On 20/11/2015 Foreign Exchange Option | 9.34 | Put | | | 103.71230 | 157.848 | 12.64 | 0.6460 | 0.00 | 0 | 8,000 |
| NZ\$ / R On 20/11/2015 Foreign Exchange Option | 9.28 | Call | | | 135.78670 | 81.455 | 12.48 | 0.4441 | 0.00 | 0 | 0 |
| NZ\$ / R On 20/11/2015 Foreign Exchange Option | 9.28 | Put | | | 75.98670 | 119.855 | 12.48 | 0.5559 | 0.00 | 0 | 0 |
| NZ\$ / R On 20/11/2015 Foreign Exchange Option | 9.29 | Call | | | 130.02450 | 77.414 | 12.50 | 0.4285 | 0.00 | 0 | 0 |
| NZ\$ / R On 20/11/2015 Foreign Exchange Option | 9.29 | Put | | | 80.22450 | 125.814 | 12.50 | 0.5715 | 0.00 | 0 | 0 |
| NZ\$ / R On 11/12/2015 Foreign Exchange Option | 9.09 | Call | | | 310.11590 | 234.644 | 11.19 | 0.7031 | 0.00 | 0 | 0 |
| NZ\$ / R On 11/12/2015 Foreign Exchange Option | 9.09 | Put | | | 41.31590 | 63.944 | 11.19 | 0.2969 | 0.00 | 0 | 0 |
| NZ\$ / R On 11/12/2015 Foreign Exchange Option | 9.10 | Call | | | 302.25430 | 227.650 | 11.17 | 0.6927 | 0.00 | 0 | 0 |
| NZ\$ / R On 11/12/2015 Foreign Exchange Option | 9.10 | Put | | | 43.45430 | 66.950 | 11.17 | 0.3073 | 0.00 | 0 | 0 |
| NZ\$ / R On 11/12/2015 Foreign Exchange Option | 9.11 | Call | | | 294.47840 | 220.760 | 11.16 | 0.6821 | 0.00 | 0 | 0 |
| NZ\$ / R On 11/12/2015 Foreign Exchange Option | 9.11 | Put | | | 45.67840 | 70.060 | 11.16 | 0.3179 | 0.00 | 0 | 0 |
| NZ\$ / R On 14/03/2016 Foreign Exchange Option | 9.14 | Call | | | 464.16330 | 398.074 | 12.42 | 0.6380 | 0.00 | 0 | 0 |
| NZ\$ / R On 14/03/2016 Foreign Exchange Option | 9.14 | Put | | | 148.46330 | 180.074 | 12.42 | 0.3620 | 0.00 | 0 | 0 |
| NZ\$ / R On 14/03/2016 Foreign Exchange Option | 9.15 | Call | | | 457.63790 | 392.023 | 12.42 | 0.6324 | 0.00 | 0 | 0 |
| NZ\$ / R On 14/03/2016 Foreign Exchange Option | 9.15 | Put | | | 151.93790 | 184.023 | 12.42 | 0.3676 | 0.00 | 0 | 0 |
| NZ\$ / R On 14/03/2016 Foreign Exchange Option | 9.16 | Call | | | 451.16690 | 386.026 | 12.42 | 0.6269 | 0.00 | 0 | 0 |
| NZ\$ / R On 14/03/2016 Foreign Exchange Option | 9.16 | Put | | | 155.46690 | 188.026 | 12.42 | 0.3731 | 0.00 | 0 | 0 |
| NZ\$ / R On 13/06/2016 Foreign Exchange Option | 9.01 | Call | | | 718.14000 | 645.486 | 13.27 | 0.6977 | 0.00 | 0 | 0 |
| NZ\$ / R On 13/06/2016 Foreign Exchange Option | 9.01 | Put | | | 173.64000 | 199.386 | 13.27 | 0.3023 | 0.00 | 0 | 0 |
| NZ\$ / R On 13/06/2016 Foreign Exchange Option | 8.99 | Call | | | 732.57800 | 658.764 | 13.26 | 0.7052 | 0.00 | 0 | 0 |
| NZ\$ / R On 13/06/2016 Foreign Exchange Option | 8.99 | Put | | | 168.07800 | 192.664 | 13.26 | 0.2948 | 0.00 | 0 | 0 |
| NZ\$ / R On 13/06/2016 Foreign Exchange Option | 9.00 | Call | | | 725.34080 | 651.861 | 13.26 | 0.7016 | 0.00 | 0 | 0 |
| NZ\$ / R On 13/06/2016 Foreign Exchange Option | 9.00 | Put | | | 170.84080 | 195.761 | 13.26 | 0.2984 | 0.00 | 0 | 0 |
| Total NZ\$ / R Option | | | | | | | | | 0.00 | 0 | 8,000 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------------|---------------|-------------------------|-------|--------|--------------|-----------|--------------|--------------|-------------------|------------|--------|----------------------|------------------|---------------|
| Total NZ\$ / R | | | | | | | | | | | | 73,932,800.00 | 8,000 | 16,000 |
| QUANTO €On | 11/12/2015 | Foreign Exchange Future | | | 1.09470 | | 1.10410 | | | | 0.0000 | 0.00 | 0 | 1,453 |
| QUANTO €On | 14/03/2016 | Foreign Exchange Future | | | 1.09700 | | 1.10640 | | | | 0.0000 | 0.00 | 0 | 0 |
| QUANTO €On | 13/06/2016 | Foreign Exchange Future | | | 1.09980 | | 1.10910 | | | | 0.0000 | 0.00 | 0 | 0 |
| Total QUANTO € / \$ Future | | | | | | | | | | | | 0.00 | 0 | 1,453 |
| Total QUANTO € / \$ | | | | | | | | | | | | 0.00 | 0 | 1,453 |
| RAIN | On 11/12/2015 | Foreign Exchange Future | | | 24,364.23000 | | 24,345.57000 | | | | 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 | | | 9.94440 | | 9.88320 | | | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R | On 14/03/2016 | Foreign Exchange Future | | | 10.08590 | | 10.02370 | | | | 0.0000 | 5,587,588.60 | 554 | 2,188 |
| Total SGD / R Future | | | | | | | | | | | | 5,587,588.60 | 554 | 2,188 |
| SGD / R | On 11/12/2015 | Foreign Exchange Option | 9.35 | Call | | | 1,513.84640 | 1,555.779 | 99.99 | 0.6377 | | 0.00 | 0 | 0 |
| SGD / R | On 11/12/2015 | Foreign Exchange Option | 9.35 | Put | | | 980.64640 | 961.379 | 99.99 | 0.3623 | | 0.00 | 0 | 0 |
| SGD / R | On 11/12/2015 | Foreign Exchange Option | 9.36 | Call | | | 1,487.81190 | 1,550.821 | 100.00 | 0.6365 | | 0.00 | 0 | 0 |
| SGD / R | On 11/12/2015 | Foreign Exchange Option | 9.36 | Put | | | 964.61190 | 966.421 | 100.00 | 0.3635 | | 0.00 | 0 | 0 |
| SGD / R | On 11/12/2015 | Foreign Exchange Option | 9.34 | Call | | | 1,509.94640 | 1,560.255 | 99.93 | 0.6390 | | 0.00 | 0 | 0 |
| SGD / R | On 11/12/2015 | Foreign Exchange Option | 9.34 | Put | | | 966.74640 | 955.855 | 99.93 | 0.3610 | | 0.00 | 0 | 0 |
| SGD / R | On 14/03/2016 | Foreign Exchange Option | 9.98 | Call | | | 388.64720 | 642.570 | 24.46 | 0.5578 | | 0.00 | 0 | 0 |
| SGD / R | On 14/03/2016 | Foreign Exchange Option | 9.98 | Put | | | 344.94720 | 536.670 | 24.46 | 0.4422 | | 0.00 | 0 | 0 |
| SGD / R | On 14/03/2016 | Foreign Exchange Option | 9.99 | Call | | | 362.18920 | 615.673 | 23.54 | 0.5550 | | 0.00 | 0 | 0 |
| SGD / R | On 14/03/2016 | Foreign Exchange Option | 9.99 | Put | | | 328.48920 | 519.773 | 23.54 | 0.4450 | | 0.00 | 0 | 0 |
| SGD / R | On 14/03/2016 | Foreign Exchange Option | 10.00 | Call | | | 335.73860 | 588.759 | 22.63 | 0.5521 | | 0.00 | 0 | 0 |
| SGD / R | On 14/03/2016 | Foreign Exchange Option | 10.00 | Put | | | 312.03860 | 502.859 | 22.63 | 0.4479 | | 0.00 | 0 | 0 |
| Total SGD / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total SGD / R | | | | | | | | | | | | 5,587,588.60 | 554 | 2,188 |
| TRY / R | On 11/12/2015 | Foreign Exchange Future | | | 4.86590 | | 4.87510 | | | | 0.0000 | 0.00 | 0 | 0 |
| TRY / R | On 14/03/2016 | Foreign Exchange Future | | | 4.82140 | | 4.83180 | | | | 0.0000 | 0.00 | 0 | 0 |
| Total TRY / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| TRY / R | On 11/12/2015 | Foreign Exchange Option | 4.49 | Call | | | 387.51720 | 379.995 | 14.69 | 0.9572 | | 0.00 | 0 | 0 |
| TRY / R | On 11/12/2015 | Foreign Exchange Option | 4.49 | Put | | | 2.41720 | 4.095 | 14.69 | 0.0428 | | 0.00 | 0 | 0 |
| TRY / R | On 11/12/2015 | Foreign Exchange Option | 4.50 | Call | | | 377.69250 | 370.287 | 14.56 | 0.9542 | | 0.00 | 0 | 0 |
| TRY / R | On 11/12/2015 | Foreign Exchange Option | 4.50 | Put | | | 2.59250 | 4.387 | 14.56 | 0.0458 | | 0.00 | 0 | 0 |
| TRY / R | On 11/12/2015 | Foreign Exchange Option | 4.51 | Call | | | 367.88190 | 360.601 | 14.43 | 0.9510 | | 0.00 | 0 | 0 |
| TRY / R | On 11/12/2015 | Foreign Exchange Option | 4.51 | Put | | | 2.78190 | 4.701 | 14.43 | 0.0490 | | 0.00 | 0 | 0 |
| TRY / R | On 14/03/2016 | Foreign Exchange Option | 4.49 | Call | | | 393.57500 | 386.812 | 15.49 | 0.7913 | | 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 |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-----------------------|------------------|------------------|
| TRY / R | On | 14/03/2016 | Foreign Exchange Option | 4.49 | Put | | | 51.77500 | 55.412 | 15.49 | 0.2087 | 0.00 | 0 | 0 |
| TRY / R | On | 14/03/2016 | Foreign Exchange Option | 4.50 | Call | | | 385.45750 | 378.811 | 15.44 | 0.7850 | 0.00 | 0 | 0 |
| TRY / R | On | 14/03/2016 | Foreign Exchange Option | 4.50 | Put | | | 53.65750 | 57.411 | 15.44 | 0.2150 | 0.00 | 0 | 0 |
| TRY / R | On | 14/03/2016 | Foreign Exchange Option | 4.51 | Call | | | 377.39840 | 370.870 | 15.40 | 0.7786 | 0.00 | 0 | 0 |
| TRY / R | On | 14/03/2016 | Foreign Exchange Option | 4.51 | Put | | | 55.59840 | 59.470 | 15.40 | 0.2214 | 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 | | | 1.08920 | | 1.08440 | | | 0.0000 | 0.00 | 0 | 7,688 |
| ZMW / R | On | 14/03/2016 | Foreign Exchange Future | | | 1.05600 | | 1.05390 | | | 0.0000 | 0.00 | 0 | 1 |
| Total ZMW / R Future | | | | | | | | | | | | 0.00 | 0 | 7,689 |
| Total ZMW / R | | | | | | | | | | | | 0.00 | 0 | 7,689 |
| Total Futures | | | | | | | | | | | | 771,629,185.50 | 56,053 | 1,004,078 |
| Total Options | | | | | | | | | | | | 86,108.49 | 5,389 | 2,643,177 |
| Grand Total: | | | | | | | | | | | | 771,715,293.99 | 61,442 | 3,647,255 |