



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/04/2016

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R On 20/04/2016 Foreign Exchange Future | | | 14.27360 | | 14.48620 | | | 0.0000 | 0.00 | 0 | 875 |
| \$ / R On 21/04/2016 Foreign Exchange Future | | | 14.27360 | | 14.48630 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 22/04/2016 Foreign Exchange Future | | | 14.27360 | | 14.48910 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 25/04/2016 Foreign Exchange Future | | | 14.28100 | | 14.49770 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 26/04/2016 Foreign Exchange Future | | | 14.28340 | | 14.50060 | | | 0.0000 | 0.00 | 0 | 267 |
| \$ / R On 28/04/2016 Foreign Exchange Future | | | 14.28830 | | 14.50630 | | | 0.0000 | 0.00 | 0 | 107 |
| \$ / R On 29/04/2016 Foreign Exchange Future | | | 14.29080 | | 14.50920 | | | 0.0000 | 0.00 | 0 | 1,100 |
| \$ / R On 03/05/2016 Foreign Exchange Future | | | 14.30250 | | 14.52070 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 04/05/2016 Foreign Exchange Future | | | 14.30540 | | 14.52360 | | | 0.0000 | 0.00 | 0 | 733 |
| \$ / R On 06/05/2016 Foreign Exchange Future | | | 14.31120 | | 14.52930 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 10/05/2016 Foreign Exchange Future | | | 14.32290 | | 14.54080 | | | 0.0000 | 0.00 | 0 | 825 |
| \$ / R On 13/05/2016 Foreign Exchange Future | | | 14.33170 | | 14.54940 | | | 0.0000 | 0.00 | 0 | 1,040 |
| \$ / R On 16/05/2016 Foreign Exchange Future | | | 14.34040 | | 14.55800 | | | 0.0000 | 0.00 | 0 | 1,880 |
| \$ / R On 17/05/2016 Foreign Exchange Future | | | 14.34340 | | 14.56090 | | | 0.0000 | 0.00 | 0 | 100 |
| \$ / R On 18/05/2016 Foreign Exchange Future | | | 14.34630 | | 14.56380 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 19/05/2016 Foreign Exchange Future | | | 14.34920 | | 14.56660 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 20/05/2016 Foreign Exchange Future | | | 14.35210 | | 14.56950 | | | 0.0000 | 0.00 | 0 | 4,700 |
| \$ / R On 23/05/2016 Foreign Exchange Future | | | 14.36090 | | 14.57820 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 24/05/2016 Foreign Exchange Future | | | 14.36370 | | 14.48100 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 25/05/2016 Foreign Exchange Future | | | 14.36660 | | 14.58390 | | | 0.0000 | 0.00 | 0 | 285 |
| \$ / R On 27/05/2016 Foreign Exchange Future | | | 14.37220 | | 14.58970 | | | 0.0000 | 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 | 31/05/2016 | Foreign Exchange Future | | | 14.38360 | | 14.60120 | | | 0.0000 | 57,534.40 | 4 | 1,627 |
| \$ / R | On | 06/06/2016 | Foreign Exchange Future | | | 14.40060 | | 14.61850 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 07/06/2016 | Foreign Exchange Future | | | 14.40350 | | 14.52100 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 08/06/2016 | Foreign Exchange Future | | | 14.40630 | | 14.62420 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Future | | | 14.40920 | | 14.62710 | | | 0.0000 | 0.00 | 0 | 264 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Future | | | 14.42050 | | 14.63860 | | | 0.0000 | 1,823,111,712.50 | 126,425 | 641,501 |
| \$ / R | On | 14/06/2016 | Foreign Exchange Future | | | 14.42340 | | 14.64150 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 21/06/2016 | Foreign Exchange Future | | | 14.44320 | | 14.56100 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 24/06/2016 | Foreign Exchange Future | | | 14.45190 | | 14.67050 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Future | | | 14.46350 | | 14.68230 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 29/06/2016 | Foreign Exchange Future | | | 14.46640 | | 14.68520 | | | 0.0000 | 0.00 | 0 | 200 |
| \$ / R | On | 05/07/2016 | Foreign Exchange Future | | | 14.48370 | | 14.60100 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 12/07/2016 | Foreign Exchange Future | | | 14.50390 | | 14.62100 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 26/07/2016 | Foreign Exchange Future | | | 14.54450 | | 14.76480 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Future | | | 14.54740 | | 14.76780 | | | 0.0000 | 0.00 | 0 | 2,110 |
| \$ / R | On | 11/08/2016 | Foreign Exchange Future | | | 14.59100 | | 14.81250 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 15/08/2016 | Foreign Exchange Future | | | 14.60260 | | 14.82440 | | | 0.0000 | 0.00 | 0 | 105 |
| \$ / R | On | 17/08/2016 | Foreign Exchange Future | | | 14.60840 | | 14.83030 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Future | | | 14.63460 | | 14.85710 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 29/08/2016 | Foreign Exchange Future | | | 14.64330 | | 14.86600 | | | 0.0000 | 0.00 | 0 | 2,610 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Future | | | 14.66660 | | 14.88980 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 08/09/2016 | Foreign Exchange Future | | | 14.67240 | | 14.89580 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 09/09/2016 | Foreign Exchange Future | | | 14.67530 | | 14.89880 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2016 | Foreign Exchange Future | | | 14.68690 | | 14.91070 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Future | | | 14.69270 | | 14.91660 | | | 0.0000 | 0.00 | 0 | 259 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Future | | | 14.70440 | | 14.92850 | | | 0.0000 | 38,128,509.20 | 2,593 | 169,164 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Future | | | 14.73050 | | 14.95530 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Future | | | 14.81200 | | 15.03890 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Future | | | 14.90790 | | 15.13820 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Future | | | 14.95450 | | 15.18640 | | | 0.0000 | 0.00 | 0 | 251 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Future | | | 14.96900 | | 15.20140 | | | 0.0000 | 112,267,500.00 | 7,500 | 52,443 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Future | | | 15.22040 | | 15.45860 | | | 0.0000 | 7,610,200.00 | 500 | 4,147 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Future | | | 15.48860 | | 15.72460 | | | 0.0000 | 0.00 | 0 | 1,300 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Future | | | 15.71860 | | 15.94980 | | | 0.0000 | 0.00 | 0 | 0 |
| Total \$ / R Future | | | | | | | | | | | | 1,981,175,456.10 | 137,022 | 888,893 |
| \$ / R | On | 20/04/2016 | Foreign Exchange Option | 15.21 | Call | | | 1.76090 | 0.069 | 38.67 | 0.0009 | 0.00 | 0 | 2,000 |
| \$ / R | On | 20/04/2016 | Foreign Exchange Option | 15.21 | Put | | | 725.56090 | 936.469 | 38.67 | 0.9991 | 0.00 | 0 | 0 |
| \$ / R | On | 20/04/2016 | Foreign Exchange Option | 16.71 | Call | | | 0.01660 | 0.000 | 48.79 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 20/04/2016 | Foreign Exchange Option | 16.71 | Put | | | 2,223.81660 | 2,436.400 | 48.79 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 21/04/2016 | Foreign Exchange Option | 14.54 | Call | | | 77.07650 | 18.246 | 23.40 | 0.1448 | 0.00 | 0 | 0 |
| \$ / R | On | 21/04/2016 | Foreign Exchange Option | 14.54 | Put | | | 130.77650 | 284.646 | 23.40 | 0.8552 | 0.00 | 0 | 200 |
| \$ / R | On | 22/04/2016 | Foreign Exchange Option | 14.71 | Call | | | 38.24320 | 4.269 | 19.19 | 0.0425 | 0.00 | 0 | 0 |
| \$ / R | On | 22/04/2016 | Foreign Exchange Option | 14.71 | Put | | | 259.14320 | 440.669 | 19.19 | 0.9575 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2016 | Foreign Exchange Option | 16.81 | Call | | | 0.05710 | 0.035 | 35.88 | 0.0002 | 0.00 | 0 | 10,000 |
| \$ / R | On | 25/04/2016 | Foreign Exchange Option | 16.81 | Put | | | 2,312.35710 | 2,529.035 | 35.88 | 0.9998 | 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 | 26/04/2016 | Foreign Exchange Option | 15.66 | Call | | | 2.30120 | 1.012 | 26.32 | 0.0061 | 0.00 | 0 | 250 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 15.66 | Put | | | 1,161.70120 | 1,377.612 | 26.32 | 0.9939 | 0.00 | 0 | 0 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 16.29 | Call | | | 0.38540 | 0.142 | 30.15 | 0.0009 | 0.00 | 0 | 150 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 16.29 | Put | | | 1,789.78540 | 2,006.742 | 30.15 | 0.9991 | 0.00 | 0 | 0 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 16.69 | Call | | | 0.10410 | 0.044 | 32.34 | 0.0003 | 0.00 | 0 | 10,000 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 16.69 | Put | | | 2,189.50410 | 2,406.644 | 32.34 | 0.9997 | 0.00 | 0 | 0 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 11.80 | Call | | | 2,700.60900 | 2,483.423 | 37.95 | 0.9999 | 0.00 | 0 | 0 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 11.80 | Put | | | 0.00900 | 0.023 | 37.95 | 0.0001 | 0.00 | 0 | 250 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 13.50 | Call | | | 1,002.45130 | 787.142 | 20.75 | 0.9760 | 0.00 | 0 | 0 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 13.50 | Put | | | 1.85130 | 3.742 | 20.75 | 0.0240 | 0.00 | 0 | 150 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 14.40 | Call | | | 0.00000 | 90.211 | 17.78 | 0.3753 | 0.00 | 0 | 0 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 14.40 | Put | | | 0.00000 | 206.811 | 17.78 | 0.6247 | 413,621.40 | 2,000 | 1,000 |
| \$ / R | On | 28/04/2016 | Foreign Exchange Option | 15.78 | Call | | | 3.09170 | 1.324 | 25.60 | 0.0071 | 0.00 | 0 | 0 |
| \$ / R | On | 28/04/2016 | Foreign Exchange Option | 15.78 | Put | | | 1,276.79170 | 1,493.024 | 25.60 | 0.9929 | 0.00 | 0 | 0 |
| \$ / R | On | 29/04/2016 | Foreign Exchange Option | 16.23 | Call | | | 1.31520 | 0.412 | 26.83 | 0.0022 | 0.00 | 0 | 0 |
| \$ / R | On | 29/04/2016 | Foreign Exchange Option | 16.23 | Put | | | 1,722.11520 | 1,939.612 | 26.83 | 0.9978 | 0.00 | 0 | 0 |
| \$ / R | On | 03/05/2016 | Foreign Exchange Option | 14.87 | Call | | | 89.65030 | 40.499 | 18.86 | 0.1504 | 0.00 | 0 | 0 |
| \$ / R | On | 03/05/2016 | Foreign Exchange Option | 14.87 | Put | | | 438.95030 | 607.999 | 18.86 | 0.8496 | 0.00 | 0 | 18,400 |
| \$ / R | On | 03/05/2016 | Foreign Exchange Option | 15.03 | Call | | | 58.28410 | 24.597 | 19.31 | 0.0980 | 0.00 | 0 | 18,400 |
| \$ / R | On | 03/05/2016 | Foreign Exchange Option | 15.03 | Put | | | 567.58410 | 752.097 | 19.31 | 0.9020 | 0.00 | 0 | 0 |
| \$ / R | On | 03/05/2016 | Foreign Exchange Option | 14.42 | Call | | | 0.00000 | 146.792 | 17.83 | 0.4142 | 0.00 | 0 | 0 |
| \$ / R | On | 03/05/2016 | Foreign Exchange Option | 14.42 | Put | | | 0.00000 | 264.292 | 17.83 | 0.5858 | 528,584.40 | 2,000 | 1,000 |
| \$ / R | On | 04/05/2016 | Foreign Exchange Option | 16.70 | Call | | | 1.48840 | 0.795 | 27.81 | 0.0033 | 0.00 | 0 | 0 |
| \$ / R | On | 04/05/2016 | Foreign Exchange Option | 16.70 | Put | | | 2,177.88840 | 2,395.395 | 27.81 | 0.9967 | 0.00 | 0 | 0 |
| \$ / R | On | 06/05/2016 | Foreign Exchange Option | 15.09 | Call | | | 68.22330 | 33.125 | 19.92 | 0.1129 | 0.00 | 0 | 0 |
| \$ / R | On | 06/05/2016 | Foreign Exchange Option | 15.09 | Put | | | 628.92330 | 811.925 | 19.92 | 0.8871 | 0.00 | 0 | 0 |
| \$ / R | On | 10/05/2016 | Foreign Exchange Option | 14.28 | Call | | | 403.84200 | 265.795 | 17.81 | 0.5365 | 0.00 | 0 | 0 |
| \$ / R | On | 10/05/2016 | Foreign Exchange Option | 14.28 | Put | | | 143.04200 | 222.895 | 17.81 | 0.4635 | 0.00 | 0 | 8,403 |
| \$ / R | On | 10/05/2016 | Foreign Exchange Option | 14.44 | Call | | | 0.00000 | 195.539 | 18.15 | 0.4344 | 0.00 | 0 | 0 |
| \$ / R | On | 10/05/2016 | Foreign Exchange Option | 14.44 | Put | | | 0.00000 | 312.639 | 18.15 | 0.5656 | 625,277.80 | 2,000 | 1,000 |
| \$ / R | On | 10/05/2016 | Foreign Exchange Option | 15.51 | Call | | | 34.12190 | 14.481 | 20.02 | 0.0511 | 0.00 | 0 | 8,403 |
| \$ / R | On | 10/05/2016 | Foreign Exchange Option | 15.51 | Put | | | 1,003.32190 | 1,201.581 | 20.02 | 0.9489 | 0.00 | 0 | 0 |
| \$ / R | On | 13/05/2016 | Foreign Exchange Option | 15.98 | Call | | | 17.04600 | 7.921 | 21.65 | 0.0266 | 0.00 | 0 | 0 |
| \$ / R | On | 13/05/2016 | Foreign Exchange Option | 15.98 | Put | | | 1,447.64600 | 1,656.221 | 21.65 | 0.9734 | 0.00 | 0 | 0 |
| \$ / R | On | 16/05/2016 | Foreign Exchange Option | 15.99 | Call | | | 22.06400 | 10.985 | 21.57 | 0.0338 | 0.00 | 0 | 0 |
| \$ / R | On | 16/05/2016 | Foreign Exchange Option | 15.99 | Put | | | 1,454.06400 | 1,660.585 | 21.57 | 0.9662 | 0.00 | 0 | 0 |
| \$ / R | On | 17/05/2016 | Foreign Exchange Option | 14.46 | Call | | | 0.00000 | 236.368 | 18.29 | 0.4465 | 0.00 | 0 | 0 |
| \$ / R | On | 17/05/2016 | Foreign Exchange Option | 14.46 | Put | | | 0.00000 | 352.968 | 18.29 | 0.5535 | 705,936.80 | 2,000 | 1,000 |
| \$ / R | On | 17/05/2016 | Foreign Exchange Option | 16.95 | Call | | | 3.49420 | 1.855 | 23.80 | 0.0062 | 0.00 | 0 | 0 |
| \$ / R | On | 17/05/2016 | Foreign Exchange Option | 16.95 | Put | | | 2,392.59420 | 2,608.455 | 23.80 | 0.9938 | 0.00 | 0 | 0 |
| \$ / R | On | 18/05/2016 | Foreign Exchange Option | 14.80 | Call | | | 212.70060 | 137.198 | 19.11 | 0.2908 | 0.00 | 0 | 0 |
| \$ / R | On | 18/05/2016 | Foreign Exchange Option | 14.80 | Put | | | 448.90060 | 590.898 | 19.11 | 0.7092 | 0.00 | 0 | 15,000 |
| \$ / R | On | 19/05/2016 | Foreign Exchange Option | 15.70 | Call | | | 49.05320 | 27.400 | 21.10 | 0.0726 | 0.00 | 0 | 0 |
| \$ / R | On | 19/05/2016 | Foreign Exchange Option | 15.70 | Put | | | 1,182.45320 | 1,378.200 | 21.10 | 0.9274 | 0.00 | 0 | 0 |
| \$ / R | On | 20/05/2016 | Foreign Exchange Option | 15.48 | Call | | | 76.50120 | 44.923 | 20.68 | 0.1103 | 0.00 | 0 | 0 |
| \$ / R | On | 20/05/2016 | Foreign Exchange Option | 15.48 | Put | | | 987.00120 | 1,172.823 | 20.68 | 0.8897 | 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 | 23/05/2016 | Foreign Exchange Option | 15.36 | Call | | | 104.72850 | 64.548 | 20.26 | 0.1453 | 0.00 | 0 | 0 |
| \$ / R | On | 23/05/2016 | Foreign Exchange Option | 15.36 | Put | | | 886.52850 | 1,063.648 | 20.26 | 0.8547 | 0.00 | 0 | 0 |
| \$ / R | On | 24/05/2016 | Foreign Exchange Option | 14.48 | Call | | | 0.00000 | 273.327 | 18.42 | 0.4551 | 0.00 | 0 | 0 |
| \$ / R | On | 24/05/2016 | Foreign Exchange Option | 14.48 | Put | | | 0.00000 | 389.627 | 18.42 | 0.5449 | 779,254.40 | 2,000 | 1,000 |
| \$ / R | On | 25/05/2016 | Foreign Exchange Option | 15.20 | Call | | | 145.55420 | 93.840 | 20.02 | 0.1934 | 0.00 | 0 | 0 |
| \$ / R | On | 25/05/2016 | Foreign Exchange Option | 15.20 | Put | | | 761.65420 | 927.240 | 20.02 | 0.8066 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 16.70 | Call | | | 15.53600 | 7.507 | 22.31 | 0.0202 | 0.00 | 0 | 150 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 16.70 | Put | | | 2,125.83600 | 2,335.307 | 22.31 | 0.9798 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 11.80 | Call | | | 2,790.90080 | 2,573.294 | 22.83 | 0.9967 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 11.80 | Put | | | 1.20080 | 1.094 | 22.83 | 0.0033 | 0.00 | 0 | 250 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 13.50 | Call | | | 1,125.20020 | 926.114 | 17.59 | 0.8711 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 13.50 | Put | | | 35.50020 | 53.914 | 17.59 | 0.1289 | 0.00 | 0 | 150 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 16.13 | Call | | | 39.89740 | 22.044 | 21.69 | 0.0533 | 0.00 | 0 | 250 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 16.13 | Put | | | 1,580.19740 | 1,779.845 | 21.69 | 0.9467 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2016 | Foreign Exchange Option | 14.82 | Call | | | 283.58590 | 199.329 | 19.14 | 0.3344 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2016 | Foreign Exchange Option | 14.82 | Put | | | 502.38590 | 635.729 | 19.14 | 0.6656 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2016 | Foreign Exchange Option | 14.50 | Call | | | 0.00000 | 305.419 | 18.46 | 0.4612 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2016 | Foreign Exchange Option | 14.50 | Put | | | 0.00000 | 421.819 | 18.46 | 0.5388 | 843,638.00 | 2,000 | 1,000 |
| \$ / R | On | 06/06/2016 | Foreign Exchange Option | 12.20 | Call | | | 2,422.46790 | 2,204.987 | 20.49 | 0.9884 | 0.00 | 0 | 0 |
| \$ / R | On | 06/06/2016 | Foreign Exchange Option | 12.20 | Put | | | 3.96790 | 4.387 | 20.49 | 0.0116 | 0.00 | 0 | 1,000 |
| \$ / R | On | 06/06/2016 | Foreign Exchange Option | 15.45 | Call | | | 149.00460 | 101.267 | 20.43 | 0.1808 | 0.00 | 0 | 1,000 |
| \$ / R | On | 06/06/2016 | Foreign Exchange Option | 15.45 | Put | | | 980.50460 | 1,150.667 | 20.43 | 0.8192 | 0.00 | 0 | 0 |
| \$ / R | On | 07/06/2016 | Foreign Exchange Option | 14.52 | Call | | | 0.00000 | 336.535 | 18.55 | 0.4663 | 0.00 | 0 | 0 |
| \$ / R | On | 07/06/2016 | Foreign Exchange Option | 14.52 | Put | | | 0.00000 | 453.035 | 18.55 | 0.5337 | 906,070.80 | 2,000 | 1,000 |
| \$ / R | On | 08/06/2016 | Foreign Exchange Option | 14.60 | Call | | | 419.29400 | 312.076 | 18.75 | 0.4373 | 0.00 | 0 | 0 |
| \$ / R | On | 08/06/2016 | Foreign Exchange Option | 14.60 | Put | | | 395.09400 | 505.776 | 18.75 | 0.5627 | 0.00 | 0 | 8,219 |
| \$ / R | On | 08/06/2016 | Foreign Exchange Option | 15.78 | Call | | | 106.64940 | 71.382 | 21.16 | 0.1305 | 0.00 | 0 | 8,219 |
| \$ / R | On | 08/06/2016 | Foreign Exchange Option | 15.78 | Put | | | 1,262.44940 | 1,445.082 | 21.16 | 0.8695 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.29 | Call | | | 1,370.86490 | 1,166.227 | 17.49 | 0.8979 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.29 | Put | | | 33.76490 | 47.027 | 17.49 | 0.1021 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.30 | Call | | | 1,361.72270 | 1,157.413 | 17.49 | 0.8958 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.30 | Put | | | 34.62270 | 48.213 | 17.49 | 0.1042 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.31 | Call | | | 1,352.59890 | 1,148.622 | 17.50 | 0.8936 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.31 | Put | | | 35.49890 | 49.422 | 17.50 | 0.1064 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 12.16 | Call | | | 2,483.90800 | 2,266.203 | 20.33 | 0.9861 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 12.16 | Put | | | 5.30800 | 5.703 | 20.33 | 0.0139 | 0.00 | 0 | 330 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 12.91 | Call | | | 1,747.26930 | 1,530.290 | 17.44 | 0.9524 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 12.91 | Put | | | 18.66930 | 19.790 | 17.44 | 0.0476 | 0.00 | 0 | 6,600 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.00 | Call | | | 1,660.29310 | 1,444.869 | 17.31 | 0.9426 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.00 | Put | | | 21.69310 | 24.369 | 17.31 | 0.0574 | 0.00 | 0 | 750 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.29 | Call | | | 1,386.35380 | 1,182.023 | 17.40 | 0.8930 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.29 | Put | | | 37.75380 | 51.523 | 17.40 | 0.1070 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.30 | Call | | | 1,377.27110 | 1,173.269 | 17.40 | 0.8908 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.30 | Put | | | 38.67110 | 52.769 | 17.40 | 0.1092 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.50 | Call | | | 1,199.70150 | 1,003.502 | 17.47 | 0.8429 | 0.00 | 0 | 53,633 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.50 | Put | | | 61.10150 | 83.002 | 17.47 | 0.1571 | 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 | | | 1,173.80620 | 978.985 | 17.48 | 0.8348 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.53 | Put | | | 65.20620 | 88.485 | 17.48 | 0.1652 | 0.00 | 0 | 36,230 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.20 | Call | | | 1,468.86740 | 1,261.820 | 17.37 | 0.9107 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.20 | Put | | | 30.26740 | 41.320 | 17.37 | 0.0893 | 0.00 | 0 | 700 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.20 | Call | | | 668.00600 | 520.548 | 18.08 | 0.6005 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.20 | Put | | | 229.40600 | 300.048 | 18.08 | 0.3995 | 0.00 | 0 | 5,150 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.25 | Call | | | 636.96220 | 493.581 | 18.14 | 0.5809 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.25 | Put | | | 248.36220 | 323.081 | 18.14 | 0.4191 | 0.00 | 0 | 51,000 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.31 | Call | | | 1,368.20640 | 1,164.538 | 17.41 | 0.8887 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.31 | Put | | | 39.60640 | 54.038 | 17.41 | 0.1113 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.50 | Call | | | 496.21990 | 375.797 | 18.51 | 0.4838 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.50 | Put | | | 357.61990 | 455.297 | 18.51 | 0.5162 | 0.00 | 0 | 66,600 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.66 | Call | | | 418.95870 | 314.898 | 18.83 | 0.4251 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.66 | Put | | | 440.35870 | 554.398 | 18.83 | 0.5749 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.00 | Call | | | 801.64150 | 638.558 | 17.87 | 0.6777 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.00 | Put | | | 163.04150 | 218.058 | 17.87 | 0.3223 | 0.00 | 0 | 2,788 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.75 | Call | | | 381.66080 | 284.573 | 19.01 | 0.3939 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.75 | Put | | | 493.06080 | 614.073 | 19.01 | 0.6061 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.78 | Call | | | 369.87310 | 275.055 | 19.08 | 0.3838 | 0.00 | 0 | 25,500 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.78 | Put | | | 511.27310 | 634.556 | 19.08 | 0.6162 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.45 | Call | | | 522.43640 | 396.771 | 18.41 | 0.5028 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.45 | Put | | | 333.83640 | 426.271 | 18.41 | 0.4972 | 0.00 | 0 | 500 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.85 | Call | | | 343.58830 | 253.949 | 19.22 | 0.3609 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.85 | Put | | | 554.98830 | 683.449 | 19.22 | 0.6391 | 0.00 | 0 | 8,000 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.93 | Call | | | 315.56100 | 231.632 | 19.38 | 0.3358 | 0.00 | 0 | 330 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.93 | Put | | | 606.96100 | 741.132 | 19.38 | 0.6642 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.74 | Call | | | 385.65940 | 287.810 | 18.99 | 0.3973 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.74 | Put | | | 487.05940 | 607.310 | 18.99 | 0.6027 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.97 | Call | | | 302.32230 | 221.160 | 19.46 | 0.3237 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.97 | Put | | | 633.72230 | 770.661 | 19.46 | 0.6763 | 0.00 | 0 | 35,000 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 15.00 | Call | | | 292.72040 | 213.595 | 19.52 | 0.3149 | 0.00 | 0 | 54,233 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 15.00 | Put | | | 654.12040 | 793.095 | 19.52 | 0.6851 | 0.00 | 0 | 7,840 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.80 | Call | | | 362.19070 | 268.870 | 19.12 | 0.3772 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.80 | Put | | | 523.59070 | 648.370 | 19.12 | 0.6228 | 0.00 | 0 | 26,500 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 15.75 | Call | | | 127.52480 | 87.899 | 21.04 | 0.1495 | 0.00 | 0 | 7,000 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 15.75 | Put | | | 1,238.92480 | 1,417.399 | 21.04 | 0.8505 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 15.90 | Call | | | 107.70620 | 73.308 | 21.33 | 0.1275 | 0.00 | 0 | 900 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 15.90 | Put | | | 1,369.10620 | 1,552.808 | 21.33 | 0.8725 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.96 | Call | | | 305.58360 | 223.737 | 19.44 | 0.3267 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.96 | Put | | | 626.98360 | 763.237 | 19.44 | 0.6733 | 0.00 | 0 | 5,250 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.00 | Call | | | 96.23890 | 64.703 | 21.50 | 0.1144 | 0.00 | 0 | 2,650 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.00 | Put | | | 1,457.63890 | 1,644.203 | 21.50 | 0.8856 | 0.00 | 0 | 44,505 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.05 | Call | | | 90.97570 | 60.783 | 21.58 | 0.1082 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.05 | Put | | | 1,502.37570 | 1,690.283 | 21.58 | 0.8918 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 15.25 | Call | | | 222.86900 | 159.338 | 20.03 | 0.2481 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 15.25 | Put | | | 834.26900 | 988.838 | 20.03 | 0.7519 | 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 | 13/06/2016 | Foreign Exchange Option | 16.17 | Call | | | 79.29220 | 52.312 | 21.78 | 0.0948 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.17 | Put | | | 1,610.69220 | 1,801.812 | 21.78 | 0.9052 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.20 | Call | | | 76.57690 | 50.386 | 21.83 | 0.0917 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.20 | Put | | | 1,637.97690 | 1,829.886 | 21.83 | 0.9083 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 15.93 | Call | | | 104.12890 | 70.615 | 21.38 | 0.1234 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 15.93 | Put | | | 1,395.52890 | 1,580.115 | 21.38 | 0.8766 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.26 | Call | | | 71.42200 | 46.743 | 21.94 | 0.0858 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.26 | Put | | | 1,692.82200 | 1,886.243 | 21.94 | 0.9142 | 0.00 | 0 | 10,000 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.30 | Call | | | 68.18080 | 44.463 | 22.00 | 0.0820 | 0.00 | 0 | 1,200 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.30 | Put | | | 1,729.58080 | 1,923.963 | 22.00 | 0.9180 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.10 | Call | | | 86.00450 | 57.099 | 21.67 | 0.1024 | 0.00 | 0 | 3,000 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.10 | Put | | | 1,547.40450 | 1,736.599 | 21.67 | 0.8976 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.50 | Call | | | 54.06660 | 34.638 | 22.34 | 0.0655 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.50 | Put | | | 1,915.46660 | 2,114.138 | 22.34 | 0.9345 | 0.00 | 0 | 300 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.53 | Call | | | 52.22120 | 33.368 | 22.39 | 0.0633 | 0.00 | 0 | 36,230 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.53 | Put | | | 1,943.62120 | 2,142.868 | 22.39 | 0.9367 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.23 | Call | | | 73.95450 | 48.529 | 21.89 | 0.0887 | 0.00 | 0 | 750 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.23 | Put | | | 1,665.35450 | 1,858.029 | 21.89 | 0.9113 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.63 | Call | | | 46.52230 | 29.466 | 22.56 | 0.0566 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.63 | Put | | | 2,037.92230 | 2,238.966 | 22.56 | 0.9434 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.65 | Call | | | 45.46130 | 28.744 | 22.59 | 0.0553 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.65 | Put | | | 2,056.86130 | 2,258.244 | 22.59 | 0.9447 | 0.00 | 0 | 14 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.34 | Call | | | 65.08650 | 42.294 | 22.07 | 0.0784 | 0.00 | 0 | 5,000 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.34 | Put | | | 1,766.48650 | 1,961.794 | 22.07 | 0.9216 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.81 | Call | | | 37.81990 | 23.581 | 22.86 | 0.0461 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.81 | Put | | | 2,209.21990 | 2,413.081 | 22.86 | 0.9539 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.92 | Call | | | 33.34850 | 20.596 | 23.04 | 0.0407 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.92 | Put | | | 2,314.74850 | 2,520.096 | 23.04 | 0.9593 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.55 | Call | | | 51.02710 | 32.547 | 22.42 | 0.0619 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.55 | Put | | | 1,962.42710 | 2,162.047 | 22.42 | 0.9381 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.95 | Call | | | 32.22690 | 19.851 | 23.09 | 0.0394 | 0.00 | 0 | 8,000 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.95 | Put | | | 2,343.62690 | 2,549.351 | 23.09 | 0.9606 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 17.00 | Call | | | 30.44430 | 18.673 | 23.18 | 0.0372 | 0.00 | 0 | 1,300 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 17.00 | Put | | | 2,391.84430 | 2,598.173 | 23.18 | 0.9628 | 0.00 | 0 | 201 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.67 | Call | | | 44.42520 | 28.039 | 22.62 | 0.0541 | 0.00 | 0 | 38,250 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.67 | Put | | | 2,075.82520 | 2,277.539 | 22.62 | 0.9459 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 17.06 | Call | | | 28.44010 | 17.354 | 23.28 | 0.0348 | 0.00 | 0 | 550 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 17.06 | Put | | | 2,449.84010 | 2,656.854 | 23.28 | 0.9652 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 17.09 | Call | | | 27.49040 | 16.732 | 23.33 | 0.0336 | 0.00 | 0 | 10,000 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 17.09 | Put | | | 2,478.89040 | 2,686.232 | 23.33 | 0.9664 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.93 | Call | | | 32.97000 | 20.344 | 23.06 | 0.0403 | 0.00 | 0 | 700 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.93 | Put | | | 2,324.37000 | 2,529.844 | 23.06 | 0.9597 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 18.00 | Call | | | 9.40160 | 5.557 | 24.76 | 0.0120 | 0.00 | 0 | 14 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 18.00 | Put | | | 3,370.80160 | 3,585.057 | 24.76 | 0.9880 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 18.07 | Call | | | 8.60640 | 5.116 | 24.87 | 0.0111 | 0.00 | 0 | 17,500 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 18.07 | Put | | | 3,440.00640 | 3,654.616 | 24.87 | 0.9889 | 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 | 13/06/2016 | Foreign Exchange Option | 17.05 | Call | | | 28.76450 | 17.567 | 23.26 | 0.0352 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 17.05 | Put | | | 2,440.16450 | 2,647.067 | 23.26 | 0.9648 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 18.17 | Call | | | 7.58660 | 4.550 | 25.03 | 0.0099 | 0.00 | 0 | 6,600 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 18.17 | Put | | | 3,538.98660 | 3,754.050 | 25.03 | 0.9901 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 18.48 | Call | | | 5.13860 | 3.182 | 25.50 | 0.0070 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 18.48 | Put | | | 3,846.53860 | 4,062.682 | 25.50 | 0.9930 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 17.79 | Call | | | 12.25910 | 7.139 | 24.44 | 0.0152 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 17.79 | Put | | | 3,163.65910 | 3,376.639 | 24.44 | 0.9848 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 18.60 | Call | | | 4.42230 | 2.778 | 25.69 | 0.0062 | 0.00 | 0 | 25,000 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 18.60 | Put | | | 3,965.82230 | 4,182.278 | 25.69 | 0.9938 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 19.00 | Call | | | 2.69190 | 1.496 | 25.84 | 0.0035 | 1,944.80 | 1,300 | 2,700 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 19.00 | Put | | | 4,364.09190 | 4,580.996 | 25.84 | 0.9965 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 18.15 | Call | | | 7.78030 | 4.658 | 24.99 | 0.0101 | 0.00 | 0 | 5,250 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 18.15 | Put | | | 3,519.18030 | 3,734.158 | 24.99 | 0.9899 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2016 | Foreign Exchange Option | 14.54 | Call | | | 0.00000 | 365.420 | 18.62 | 0.4705 | 0.00 | 0 | 0 |
| \$ / R | On | 14/06/2016 | Foreign Exchange Option | 14.54 | Put | | | 0.00000 | 482.020 | 18.62 | 0.5295 | 964,040.60 | 2,000 | 1,000 |
| \$ / R | On | 14/06/2016 | Foreign Exchange Option | 16.09 | Call | | | 90.17530 | 60.359 | 21.67 | 0.1065 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/06/2016 | Foreign Exchange Option | 16.09 | Put | | | 1,538.67530 | 1,726.959 | 21.67 | 0.8935 | 0.00 | 0 | 0 |
| \$ / R | On | 21/06/2016 | Foreign Exchange Option | 14.56 | Call | | | 0.00000 | 391.629 | 18.63 | 0.4739 | 0.00 | 0 | 0 |
| \$ / R | On | 21/06/2016 | Foreign Exchange Option | 14.56 | Put | | | 0.00000 | 508.429 | 18.63 | 0.5261 | 1,016,857.40 | 2,000 | 1,000 |
| \$ / R | On | 24/06/2016 | Foreign Exchange Option | 15.17 | Call | | | 294.52780 | 220.623 | 19.90 | 0.2978 | 0.00 | 0 | 0 |
| \$ / R | On | 24/06/2016 | Foreign Exchange Option | 15.17 | Put | | | 794.02780 | 938.723 | 19.90 | 0.7022 | 0.00 | 0 | 7,900 |
| \$ / R | On | 24/06/2016 | Foreign Exchange Option | 16.64 | Call | | | 69.21030 | 47.505 | 22.65 | 0.0785 | 0.00 | 0 | 7,900 |
| \$ / R | On | 24/06/2016 | Foreign Exchange Option | 16.64 | Put | | | 2,038.71030 | 2,235.605 | 22.65 | 0.9215 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 14.58 | Call | | | 0.00000 | 417.589 | 18.67 | 0.4772 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 14.58 | Put | | | 0.00000 | 534.089 | 18.67 | 0.5228 | 1,068,178.40 | 2,000 | 1,000 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 16.62 | Call | | | 78.92690 | 55.302 | 22.56 | 0.0873 | 0.00 | 0 | 250 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 16.62 | Put | | | 2,016.62690 | 2,211.802 | 22.56 | 0.9127 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 17.04 | Call | | | 53.17990 | 36.589 | 23.30 | 0.0599 | 0.00 | 0 | 150 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 17.04 | Put | | | 2,410.87990 | 2,613.089 | 23.30 | 0.9401 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 11.80 | Call | | | 2,887.53900 | 2,669.283 | 21.07 | 0.9878 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 11.80 | Put | | | 5.23900 | 5.783 | 21.07 | 0.0122 | 0.00 | 0 | 250 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 13.50 | Call | | | 1,265.17280 | 1,071.591 | 17.53 | 0.8255 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 13.50 | Put | | | 82.87280 | 108.090 | 17.53 | 0.1745 | 0.00 | 0 | 150 |
| \$ / R | On | 29/06/2016 | Foreign Exchange Option | 14.72 | Call | | | 475.17730 | 370.531 | 18.97 | 0.4341 | 0.00 | 0 | 224 |
| \$ / R | On | 29/06/2016 | Foreign Exchange Option | 14.72 | Put | | | 509.97730 | 624.131 | 18.97 | 0.5659 | 0.00 | 0 | 0 |
| \$ / R | On | 05/07/2016 | Foreign Exchange Option | 14.60 | Call | | | 0.00000 | 441.297 | 18.67 | 0.4799 | 0.00 | 0 | 0 |
| \$ / R | On | 05/07/2016 | Foreign Exchange Option | 14.60 | Put | | | 0.00000 | 557.597 | 18.67 | 0.5201 | 1,115,194.00 | 2,000 | 1,000 |
| \$ / R | On | 12/07/2016 | Foreign Exchange Option | 14.62 | Call | | | 0.00000 | 465.095 | 18.70 | 0.4825 | 0.00 | 0 | 0 |
| \$ / R | On | 12/07/2016 | Foreign Exchange Option | 14.62 | Put | | | 0.00000 | 581.195 | 18.70 | 0.5175 | 6,974,344.80 | 12,000 | 12,000 |
| \$ / R | On | 26/07/2016 | Foreign Exchange Option | 16.60 | Call | | | 148.69890 | 114.099 | 22.38 | 0.1397 | 0.00 | 0 | 0 |
| \$ / R | On | 26/07/2016 | Foreign Exchange Option | 16.60 | Put | | | 1,983.89890 | 2,169.599 | 22.38 | 0.8603 | 0.00 | 0 | 7,229 |
| \$ / R | On | 26/07/2016 | Foreign Exchange Option | 18.19 | Call | | | 53.56560 | 41.812 | 25.73 | 0.0536 | 0.00 | 0 | 7,229 |
| \$ / R | On | 26/07/2016 | Foreign Exchange Option | 18.19 | Put | | | 3,478.76560 | 3,687.312 | 25.73 | 0.9464 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 17.45 | Call | | | 82.29420 | 62.343 | 23.81 | 0.0800 | 0.00 | 0 | 150 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 17.45 | Put | | | 2,764.49420 | 2,964.943 | 23.81 | 0.9200 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 11.80 | Call | | | 2,975.50260 | 2,756.912 | 19.48 | 0.9827 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 11.80 | Put | | | 7.70260 | 9.512 | 19.48 | 0.0173 | 0.00 | 0 | 250 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 13.50 | Call | | | 1,388.52450 | 1,198.762 | 17.65 | 0.8047 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 13.50 | Put | | | 120.72450 | 151.362 | 17.65 | 0.1953 | 0.00 | 0 | 150 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 17.13 | Call | | | 103.11600 | 78.500 | 23.28 | 0.0990 | 0.00 | 0 | 250 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 17.13 | Put | | | 2,465.31600 | 2,661.100 | 23.28 | 0.9010 | 0.00 | 0 | 0 |
| \$ / R | On | 11/08/2016 | Foreign Exchange Option | 12.70 | Call | | | 2,146.87430 | 1,943.809 | 18.03 | 0.9233 | 0.00 | 0 | 0 |
| \$ / R | On | 11/08/2016 | Foreign Exchange Option | 12.70 | Put | | | 34.37430 | 52.809 | 18.03 | 0.0767 | 0.00 | 0 | 2,000 |
| \$ / R | On | 11/08/2016 | Foreign Exchange Option | 15.52 | Call | | | 394.79550 | 318.187 | 20.42 | 0.3142 | 0.00 | 0 | 2,000 |
| \$ / R | On | 11/08/2016 | Foreign Exchange Option | 15.52 | Put | | | 1,102.29550 | 1,247.187 | 20.42 | 0.6858 | 0.00 | 0 | 0 |
| \$ / R | On | 15/08/2016 | Foreign Exchange Option | 16.61 | Call | | | 198.92960 | 158.107 | 22.24 | 0.1697 | 0.00 | 0 | 0 |
| \$ / R | On | 15/08/2016 | Foreign Exchange Option | 16.61 | Put | | | 1,984.52960 | 2,165.507 | 22.24 | 0.8303 | 0.00 | 0 | 0 |
| \$ / R | On | 17/08/2016 | Foreign Exchange Option | 15.84 | Call | | | 335.95550 | 274.008 | 21.00 | 0.2703 | 0.00 | 0 | 0 |
| \$ / R | On | 17/08/2016 | Foreign Exchange Option | 15.84 | Put | | | 1,345.65550 | 1,505.608 | 21.00 | 0.7297 | 0.00 | 0 | 5,000 |
| \$ / R | On | 17/08/2016 | Foreign Exchange Option | 17.39 | Call | | | 124.57160 | 98.183 | 23.45 | 0.1095 | 0.00 | 0 | 5,000 |
| \$ / R | On | 17/08/2016 | Foreign Exchange Option | 17.39 | Put | | | 2,684.27160 | 2,879.783 | 23.45 | 0.8905 | 0.00 | 0 | 0 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 17.70 | Call | | | 119.06520 | 96.137 | 23.93 | 0.1028 | 0.00 | 0 | 250 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 17.70 | Put | | | 2,961.96520 | 3,161.537 | 23.93 | 0.8972 | 0.00 | 0 | 0 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 17.93 | Call | | | 106.53600 | 87.390 | 24.50 | 0.0931 | 0.00 | 0 | 150 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 17.93 | Put | | | 3,179.43600 | 3,382.790 | 24.50 | 0.9069 | 0.00 | 0 | 0 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 11.80 | Call | | | 3,067.42160 | 2,847.223 | 18.25 | 0.9792 | 0.00 | 0 | 0 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 11.80 | Put | | | 10.32160 | 12.623 | 18.25 | 0.0208 | 0.00 | 0 | 250 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 13.50 | Call | | | 1,513.74060 | 1,327.517 | 17.89 | 0.7916 | 0.00 | 0 | 0 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 13.50 | Put | | | 156.64060 | 192.917 | 17.89 | 0.2084 | 0.00 | 0 | 150 |
| \$ / R | On | 29/08/2016 | Foreign Exchange Option | 15.14 | Call | | | 577.80570 | 482.730 | 19.70 | 0.4120 | 0.00 | 0 | 0 |
| \$ / R | On | 29/08/2016 | Foreign Exchange Option | 15.14 | Put | | | 851.80570 | 979.430 | 19.70 | 0.5880 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 13.70 | Call | | | 1,403.46350 | 1,225.954 | 17.93 | 0.7484 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 13.70 | Put | | | 213.66350 | 259.354 | 17.93 | 0.2516 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 17.74 | Call | | | 135.33250 | 111.337 | 23.87 | 0.1125 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 17.74 | Put | | | 2,985.53250 | 3,184.737 | 23.87 | 0.8875 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 17.80 | Call | | | 130.94800 | 108.702 | 24.01 | 0.1098 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 17.80 | Put | | | 3,041.14800 | 3,242.102 | 24.01 | 0.8902 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 13.50 | Call | | | 1,556.44710 | 1,370.849 | 17.86 | 0.7895 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 13.50 | Put | | | 166.64710 | 204.249 | 17.86 | 0.2105 | 0.00 | 0 | 0 |
| \$ / R | On | 08/09/2016 | Foreign Exchange Option | 13.78 | Call | | | 1,353.58140 | 1,179.640 | 17.99 | 0.7308 | 0.00 | 0 | 0 |
| \$ / R | On | 08/09/2016 | Foreign Exchange Option | 13.78 | Put | | | 237.78140 | 287.240 | 17.99 | 0.2692 | 0.00 | 0 | 48,990 |
| \$ / R | On | 08/09/2016 | Foreign Exchange Option | 17.30 | Call | | | 177.73610 | 144.149 | 23.10 | 0.1420 | 0.00 | 0 | 48,990 |
| \$ / R | On | 08/09/2016 | Foreign Exchange Option | 17.30 | Put | | | 2,581.93610 | 2,771.749 | 23.10 | 0.8580 | 0.00 | 0 | 0 |
| \$ / R | On | 09/09/2016 | Foreign Exchange Option | 17.80 | Call | | | 136.87820 | 112.996 | 23.95 | 0.1126 | 0.00 | 0 | 0 |
| \$ / R | On | 09/09/2016 | Foreign Exchange Option | 17.80 | Put | | | 3,038.07820 | 3,237.696 | 23.95 | 0.8874 | 0.00 | 0 | 0 |
| \$ / R | On | 09/09/2016 | Foreign Exchange Option | 13.50 | Call | | | 1,569.38310 | 1,384.128 | 17.91 | 0.7883 | 0.00 | 0 | 0 |
| \$ / R | On | 09/09/2016 | Foreign Exchange Option | 13.50 | Put | | | 170.58310 | 208.828 | 17.91 | 0.2117 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2016 | Foreign Exchange Option | 14.95 | Call | | | 710.57840 | 603.437 | 19.40 | 0.4671 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2016 | Foreign Exchange Option | 14.95 | Put | | | 749.87840 | 866.537 | 19.40 | 0.5329 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/09/2016 | Foreign Exchange Option | 18.71 | Call | | | 102.78460 | 86.751 | 26.04 | 0.0835 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/09/2016 | Foreign Exchange Option | 18.71 | Put | | | 3,902.08460 | 4,109.851 | 26.04 | 0.9165 | 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 | 15/09/2016 | Foreign Exchange Option | 13.29 | Call | | | 1,761.26980 | 1,568.551 | 17.85 | 0.8256 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.29 | Put | | | 134.66980 | 165.851 | 17.85 | 0.1744 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.30 | Call | | | 1,753.06110 | 1,560.700 | 17.85 | 0.8239 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.30 | Put | | | 136.46110 | 168.000 | 17.85 | 0.1761 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.31 | Call | | | 1,744.86990 | 1,552.873 | 17.86 | 0.8221 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.31 | Put | | | 138.26990 | 170.173 | 17.86 | 0.1779 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 14.50 | Call | | | 946.06100 | 813.945 | 18.76 | 0.5698 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 14.50 | Put | | | 517.56100 | 609.545 | 18.76 | 0.4302 | 0.00 | 0 | 73,000 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 16.27 | Call | | | 353.75540 | 295.578 | 21.57 | 0.2563 | 0.00 | 0 | 21,500 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 16.27 | Put | | | 1,695.25540 | 1,861.178 | 21.57 | 0.7437 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.31 | Call | | | 1,758.99690 | 1,567.814 | 17.83 | 0.8214 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.31 | Put | | | 140.49690 | 173.414 | 17.83 | 0.1786 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.70 | Call | | | 1,456.23870 | 1,279.339 | 17.98 | 0.7473 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.70 | Put | | | 227.73870 | 274.939 | 17.98 | 0.2527 | 0.00 | 0 | 2,800 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 16.66 | Call | | | 286.22940 | 236.357 | 22.11 | 0.2117 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 16.66 | Put | | | 2,017.72940 | 2,191.957 | 22.11 | 0.7883 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 14.70 | Call | | | 845.95720 | 723.549 | 19.01 | 0.5255 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 14.70 | Put | | | 617.45720 | 719.149 | 19.01 | 0.4745 | 0.00 | 0 | 2,800 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 15.00 | Call | | | 713.46260 | 608.045 | 19.47 | 0.4622 | 0.00 | 0 | 500 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 15.00 | Put | | | 784.96260 | 903.645 | 19.47 | 0.5378 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 17.50 | Call | | | 181.38120 | 148.443 | 23.28 | 0.1402 | 0.00 | 0 | 405 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 17.50 | Put | | | 2,752.88120 | 2,944.043 | 23.28 | 0.8598 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 16.36 | Call | | | 337.33620 | 280.622 | 21.69 | 0.2453 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 16.36 | Put | | | 1,768.83620 | 1,936.222 | 21.69 | 0.7547 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 16.51 | Call | | | 311.16160 | 257.465 | 21.90 | 0.2279 | 0.00 | 0 | 15,000 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 16.51 | Put | | | 1,892.66160 | 2,063.065 | 21.90 | 0.7721 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 19.55 | Call | | | 83.60350 | 62.515 | 26.86 | 0.0605 | 0.00 | 0 | 17,500 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 19.55 | Put | | | 4,705.10350 | 4,908.115 | 26.86 | 0.9395 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 16.86 | Call | | | 256.28160 | 211.102 | 22.39 | 0.1918 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 16.86 | Put | | | 2,187.78160 | 2,366.702 | 22.39 | 0.8082 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 17.00 | Call | | | 237.35460 | 195.197 | 22.58 | 0.1791 | 0.00 | 0 | 1,000 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 17.00 | Put | | | 2,308.85460 | 2,490.796 | 22.58 | 0.8209 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.29 | Call | | | 1,775.27230 | 1,583.462 | 17.83 | 0.8248 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.29 | Put | | | 136.77230 | 169.062 | 17.83 | 0.1752 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.30 | Call | | | 1,767.12440 | 1,575.628 | 17.83 | 0.8231 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.30 | Put | | | 138.62440 | 171.228 | 17.83 | 0.1769 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 17.70 | Call | | | 163.29020 | 134.350 | 23.61 | 0.1278 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 17.70 | Put | | | 2,934.79020 | 3,129.950 | 23.61 | 0.8722 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.24 | Call | | | 1,816.27490 | 1,622.926 | 17.81 | 0.8333 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.24 | Put | | | 127.77490 | 158.526 | 17.81 | 0.1667 | 0.00 | 0 | 405 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 13.50 | Call | | | 1,643.92900 | 1,459.828 | 17.96 | 0.7849 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 13.50 | Put | | | 188.62900 | 229.328 | 17.96 | 0.2151 | 0.00 | 0 | 150 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 18.25 | Call | | | 144.55840 | 122.967 | 24.75 | 0.1118 | 0.00 | 0 | 250 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 18.25 | Put | | | 3,439.25840 | 3,642.467 | 24.75 | 0.8882 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 18.41 | Call | | | 137.01070 | 116.622 | 25.11 | 0.1058 | 0.00 | 0 | 150 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 18.41 | Put | | | 3,591.71070 | 3,796.122 | 25.11 | 0.8942 | 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 | 28/09/2016 | Foreign Exchange Option | 11.80 | Call | | | 3,167.78580 | 2,943.636 | 16.80 | 0.9792 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 11.80 | Put | | | 12.48580 | 13.136 | 16.80 | 0.0208 | 0.00 | 0 | 250 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 18.85 | Call | | | 161.91830 | 141.101 | 25.72 | 0.1139 | 0.00 | 0 | 150 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 18.85 | Put | | | 3,973.01830 | 4,179.101 | 25.72 | 0.8861 | 0.00 | 0 | 0 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 11.80 | Call | | | 3,252.95110 | 3,026.329 | 16.05 | 0.9784 | 0.00 | 0 | 0 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 11.80 | Put | | | 14.05110 | 14.329 | 16.05 | 0.0216 | 0.00 | 0 | 250 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 13.50 | Call | | | 1,751.21400 | 1,568.832 | 18.03 | 0.7817 | 0.00 | 0 | 0 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 13.50 | Put | | | 212.31400 | 256.832 | 18.03 | 0.2183 | 0.00 | 0 | 150 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 18.77 | Call | | | 165.61030 | 144.255 | 25.56 | 0.1166 | 0.00 | 0 | 250 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 18.77 | Put | | | 3,896.71030 | 4,102.255 | 25.56 | 0.8834 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 19.40 | Call | | | 188.09700 | 163.553 | 26.24 | 0.1186 | 0.00 | 0 | 400 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 19.40 | Put | | | 4,449.89700 | 4,655.653 | 26.24 | 0.8814 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 11.80 | Call | | | 3,361.00450 | 3,131.880 | 16.55 | 0.9694 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 11.80 | Put | | | 22.80450 | 23.980 | 16.55 | 0.0306 | 0.00 | 0 | 250 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 13.50 | Call | | | 1,875.96270 | 1,693.397 | 18.09 | 0.7800 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 13.50 | Put | | | 237.76270 | 285.497 | 18.09 | 0.2200 | 0.00 | 0 | 150 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.64 | Call | | | 2,628.81800 | 2,419.515 | 17.18 | 0.8995 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.64 | Put | | | 82.41800 | 105.015 | 17.18 | 0.1005 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.65 | Call | | | 2,620.08040 | 2,411.039 | 17.19 | 0.8984 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.65 | Put | | | 83.68040 | 106.539 | 17.19 | 0.1016 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.66 | Call | | | 2,611.35680 | 2,402.580 | 17.20 | 0.8973 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.66 | Put | | | 84.95680 | 108.080 | 17.20 | 0.1027 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.35 | Call | | | 2,069.25840 | 1,880.033 | 18.04 | 0.8023 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.35 | Put | | | 217.85840 | 261.033 | 18.04 | 0.1977 | 0.00 | 0 | 6,600 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.50 | Call | | | 1,303.12400 | 1,160.013 | 18.88 | 0.6116 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.50 | Put | | | 601.72400 | 691.013 | 18.88 | 0.3884 | 0.00 | 0 | 8,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.30 | Call | | | 2,106.48080 | 1,917.564 | 18.02 | 0.8095 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.22 | Put | | | 185.66500 | 228.307 | 17.96 | 0.1789 | 0.00 | 0 | 725 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 21.30 | Put | | | 6,195.09210 | 6,405.915 | 25.91 | 0.9406 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 23.01 | Call | | | 41.22540 | 30.659 | 25.91 | 0.0272 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 23.01 | Put | | | 7,849.82540 | 8,071.659 | 25.91 | 0.9728 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 11.80 | Call | | | 3,420.63620 | 3,190.396 | 15.72 | 0.9723 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 11.80 | Put | | | 19.23620 | 21.396 | 15.72 | 0.0277 | 0.00 | 0 | 250 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.22 | Call | | | 2,167.06500 | 1,977.307 | 17.96 | 0.8211 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.90 | Put | | | 5,815.65440 | 6,022.783 | 25.91 | 0.9292 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 21.00 | Call | | | 111.56080 | 87.260 | 25.91 | 0.0678 | 0.00 | 0 | 500 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 21.00 | Put | | | 5,910.16080 | 6,118.260 | 25.91 | 0.9322 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.29 | Call | | | 2,113.98590 | 1,925.121 | 18.02 | 0.8109 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.29 | Put | | | 202.58590 | 246.121 | 18.02 | 0.1891 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 21.30 | Call | | | 96.49210 | 74.915 | 25.91 | 0.0594 | 0.00 | 0 | 69,895 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.30 | Put | | | 5,254.27170 | 5,454.870 | 25.91 | 0.9086 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.36 | Call | | | 151.33580 | 120.244 | 25.91 | 0.0891 | 0.00 | 0 | 368 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.36 | Put | | | 5,309.93580 | 5,511.244 | 25.91 | 0.9109 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 26.94 | Call | | | 5.22180 | 3.509 | 25.91 | 0.0038 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 26.94 | Put | | | 11,743.82180 | 11,974.509 | 25.91 | 0.9962 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.90 | Call | | | 117.05440 | 91.783 | 25.91 | 0.0708 | 0.00 | 0 | 32,200 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.95 | Put | | | 4,931.93490 | 5,128.123 | 25.91 | 0.8944 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.08 | Call | | | 172.57080 | 138.051 | 25.91 | 0.1001 | 0.00 | 0 | 600 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.08 | Put | | | 5,051.17080 | 5,249.051 | 25.91 | 0.8999 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 21.24 | Call | | | 99.34410 | 77.244 | 25.91 | 0.0610 | 0.00 | 0 | 5,700 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 21.24 | Put | | | 6,137.94410 | 6,348.244 | 25.91 | 0.9390 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.30 | Call | | | 155.67170 | 123.870 | 25.91 | 0.0914 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.70 | Put | | | 4,704.38570 | 4,897.135 | 25.91 | 0.8831 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.75 | Call | | | 201.10380 | 162.161 | 25.91 | 0.1145 | 0.00 | 0 | 150 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.75 | Put | | | 4,749.70380 | 4,943.161 | 25.91 | 0.8855 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.80 | Call | | | 122.79970 | 96.525 | 25.91 | 0.0739 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.80 | Put | | | 5,721.39970 | 5,927.525 | 25.91 | 0.9261 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.95 | Call | | | 183.33490 | 147.124 | 25.91 | 0.1056 | 0.00 | 0 | 725 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.00 | Put | | | 4,053.09400 | 4,257.261 | 25.71 | 0.8484 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.15 | Call | | | 246.04460 | 216.148 | 25.91 | 0.1452 | 0.00 | 0 | 83,003 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.15 | Put | | | 4,194.64460 | 4,397.148 | 25.91 | 0.8548 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.16 | Call | | | 166.23910 | 132.729 | 25.91 | 0.0968 | 0.00 | 0 | 6,600 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.16 | Put | | | 5,124.83910 | 5,323.729 | 25.91 | 0.9032 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.70 | Call | | | 205.78570 | 166.135 | 25.91 | 0.1169 | 0.00 | 0 | 1,365 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.45 | Put | | | 3,539.41650 | 3,738.873 | 24.62 | 0.8259 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.89 | Call | | | 261.05500 | 231.972 | 25.49 | 0.1557 | 0.00 | 0 | 17,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.89 | Put | | | 3,949.65500 | 4,152.972 | 25.49 | 0.8443 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.81 | Call | | | 195.61410 | 157.507 | 25.91 | 0.1118 | 0.00 | 0 | 250 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.81 | Put | | | 4,804.21410 | 4,998.507 | 25.91 | 0.8882 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.00 | Call | | | 254.49400 | 226.261 | 25.71 | 0.1516 | 0.00 | 0 | 2,310 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.00 | Put | | | 0.00000 | 3,321.416 | 23.73 | 0.8033 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.06 | Call | | | 322.72670 | 285.668 | 23.85 | 0.1934 | 0.00 | 0 | 1,400 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.06 | Put | | | 3,181.32670 | 3,376.668 | 23.85 | 0.8066 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.25 | Call | | | 240.71510 | 206.141 | 25.91 | 0.1397 | 0.00 | 0 | 10,303 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.25 | Put | | | 4,289.31510 | 4,487.141 | 25.91 | 0.8603 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.45 | Call | | | 290.81650 | 257.873 | 24.62 | 0.1741 | 0.00 | 0 | 1,700 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.96 | Put | | | 2,238.44380 | 2,407.976 | 22.11 | 0.7259 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 17.51 | Call | | | 390.11670 | 338.066 | 22.85 | 0.2278 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 17.51 | Put | | | 2,698.71670 | 2,879.066 | 22.85 | 0.7722 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.98 | Call | | | 255.66340 | 227.278 | 25.67 | 0.1524 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.98 | Put | | | 4,034.26340 | 4,238.278 | 25.67 | 0.8476 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.00 | Call | | | 0.00000 | 290.416 | 23.73 | 0.1967 | 871,248.90 | 3,000 | 1,500 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.76 | Put | | | 2,077.05660 | 2,242.079 | 21.84 | 0.7066 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.83 | Call | | | 504.53950 | 438.780 | 21.93 | 0.2865 | 0.00 | 0 | 4,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.83 | Put | | | 2,133.13950 | 2,299.780 | 21.93 | 0.7135 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.41 | Call | | | 293.82980 | 260.497 | 24.54 | 0.1759 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.41 | Put | | | 3,502.42980 | 3,701.497 | 24.54 | 0.8241 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.96 | Call | | | 479.84380 | 416.976 | 22.11 | 0.2741 | 0.00 | 0 | 5,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.47 | Put | | | 1,849.66240 | 2,007.552 | 21.45 | 0.6762 | 0.00 | 0 | 1,365 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.53 | Call | | | 567.42740 | 494.452 | 21.53 | 0.3172 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.53 | Put | | | 1,896.02740 | 2,055.452 | 21.53 | 0.6828 | 0.00 | 0 | 725 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 17.69 | Call | | | 365.29710 | 317.239 | 23.11 | 0.2150 | 0.00 | 0 | 3,500 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 17.69 | Put | | | 2,853.89710 | 3,038.239 | 23.11 | 0.7850 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.76 | Call | | | 518.45660 | 451.079 | 21.84 | 0.2934 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.00 | Put | | | 1,498.17440 | 1,644.426 | 20.81 | 0.6204 | 0.00 | 0 | 32,800 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.20 | Call | | | 646.08180 | 565.406 | 21.09 | 0.3549 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.20 | Put | | | 1,644.68180 | 1,796.405 | 21.09 | 0.6451 | 0.00 | 0 | 500 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.91 | Call | | | 489.16890 | 425.207 | 22.04 | 0.2788 | 0.00 | 0 | 20,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.91 | Put | | | 2,197.76890 | 2,366.207 | 22.04 | 0.7212 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.47 | Call | | | 581.06240 | 506.552 | 21.45 | 0.3238 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.50 | Put | | | 1,156.33880 | 1,285.328 | 20.10 | 0.5517 | 0.00 | 0 | 69,895 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.57 | Call | | | 833.14580 | 732.604 | 20.20 | 0.4381 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.57 | Put | | | 1,201.74580 | 1,333.604 | 20.20 | 0.5619 | 0.00 | 0 | 1,400 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.69 | Call | | | 532.82390 | 463.792 | 21.75 | 0.3004 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.69 | Put | | | 2,021.42390 | 2,184.792 | 21.75 | 0.6996 | 0.00 | 0 | 6,600 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.00 | Call | | | 699.57440 | 613.427 | 20.81 | 0.3796 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.20 | Put | | | 970.41500 | 1,088.316 | 19.70 | 0.5058 | 0.00 | 0 | 6,985 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.21 | Call | | | 967.77940 | 853.645 | 19.72 | 0.4926 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.21 | Put | | | 976.37940 | 1,094.645 | 19.72 | 0.5074 | 0.00 | 0 | 3,500 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.40 | Call | | | 597.22910 | 521.110 | 21.36 | 0.3316 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.40 | Put | | | 1,795.82910 | 1,952.110 | 21.36 | 0.6684 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.50 | Call | | | 857.73880 | 754.328 | 20.10 | 0.4483 | 565,745.78 | 750 | 750 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.91 | Put | | | 806.93590 | 912.151 | 19.34 | 0.4586 | 0.00 | 0 | 100 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.98 | Call | | | 1,066.45380 | 942.139 | 19.42 | 0.5298 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.98 | Put | | | 845.05380 | 953.139 | 19.42 | 0.4702 | 0.00 | 0 | 1,700 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.80 | Call | | | 758.10780 | 665.929 | 20.52 | 0.4059 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.80 | Put | | | 1,356.70780 | 1,496.929 | 20.52 | 0.5941 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.20 | Call | | | 971.81500 | 857.316 | 19.70 | 0.4942 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.63 | Put | | | 663.37870 | 757.789 | 19.02 | 0.4110 | 0.00 | 0 | 5,700 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.70 | Call | | | 1,199.30600 | 1,064.049 | 19.10 | 0.5770 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.70 | Put | | | 697.90600 | 795.049 | 19.10 | 0.4230 | 0.00 | 0 | 4,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.40 | Call | | | 894.17120 | 786.920 | 19.96 | 0.4632 | 0.00 | 0 | 86,321 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.40 | Put | | | 1,092.77120 | 1,217.920 | 19.96 | 0.5368 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.91 | Call | | | 1,098.33590 | 971.151 | 19.34 | 0.5414 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.50 | Put | | | 257.07810 | 300.992 | 18.10 | 0.2200 | 0.00 | 0 | 150 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.70 | Call | | | 1,811.20570 | 1,629.395 | 18.17 | 0.7488 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.70 | Put | | | 309.80570 | 360.395 | 18.17 | 0.2512 | 0.00 | 0 | 4,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.00 | Call | | | 1,057.50700 | 934.094 | 19.45 | 0.5265 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.00 | Put | | | 856.10700 | 965.094 | 19.45 | 0.4735 | 0.00 | 0 | 27,368 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.63 | Call | | | 1,234.77870 | 1,096.789 | 19.02 | 0.5890 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.30 | Put | | | 205.08080 | 248.564 | 18.02 | 0.1905 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.31 | Call | | | 2,098.99850 | 1,910.023 | 18.03 | 0.8080 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.31 | Put | | | 207.59850 | 251.023 | 18.03 | 0.1920 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.80 | Call | | | 1,150.22090 | 1,018.832 | 19.21 | 0.5599 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.80 | Put | | | 748.82090 | 849.832 | 19.21 | 0.4401 | 0.00 | 0 | 40,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.50 | Call | | | 1,958.47810 | 1,769.992 | 18.10 | 0.7800 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.70 | Call | | | 1,066.60720 | 955.710 | 20.22 | 0.4737 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.70 | Put | | | 1,308.00720 | 1,435.310 | 20.22 | 0.5263 | 0.00 | 0 | 6,370 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-------------------------|------------------|------------------|
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.74 | Call | | | 1,052.33720 | 942.652 | 20.26 | 0.4686 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.74 | Put | | | 1,333.73720 | 1,462.252 | 20.26 | 0.5314 | 0.00 | 0 | 3,200 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 17.00 | Call | | | 701.81250 | 624.063 | 21.87 | 0.3337 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 17.00 | Put | | | 2,243.21250 | 2,403.663 | 21.87 | 0.6663 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 18.43 | Call | | | 460.02160 | 410.663 | 23.69 | 0.2298 | 0.00 | 0 | 90 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 18.43 | Put | | | 3,431.42160 | 3,620.263 | 23.69 | 0.7702 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.36 | Call | | | 1,196.20880 | 1,075.071 | 19.80 | 0.5180 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.36 | Put | | | 1,097.60880 | 1,214.671 | 19.80 | 0.4820 | 0.00 | 0 | 7,160 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 19.00 | Call | | | 404.04040 | 363.339 | 24.66 | 0.2028 | 0.00 | 0 | 6,370 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 19.00 | Put | | | 3,945.44040 | 4,142.939 | 24.66 | 0.7972 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 19.38 | Call | | | 374.59430 | 337.232 | 25.31 | 0.1875 | 0.00 | 0 | 3,200 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 19.38 | Put | | | 4,295.99430 | 4,496.832 | 25.31 | 0.8125 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 16.75 | Call | | | 758.03040 | 676.147 | 21.56 | 0.3571 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 16.75 | Put | | | 2,049.43040 | 2,205.747 | 21.56 | 0.6429 | 0.00 | 0 | 1,800 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.35 | Call | | | 1,200.23710 | 1,078.816 | 19.79 | 0.5194 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.35 | Put | | | 1,091.63710 | 1,208.416 | 19.79 | 0.4806 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 21.42 | Call | | | 202.16380 | 165.683 | 25.94 | 0.1026 | 0.00 | 0 | 1,800 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 21.42 | Put | | | 6,163.56380 | 6,365.283 | 25.94 | 0.8974 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 18.44 | Call | | | 458.75130 | 409.734 | 23.71 | 0.2292 | 0.00 | 0 | 7,160 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 18.44 | Put | | | 3,440.15130 | 3,629.334 | 23.71 | 0.7708 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.23 | Call | | | 1,249.66630 | 1,124.869 | 19.65 | 0.5358 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.23 | Put | | | 1,021.06630 | 1,134.469 | 19.65 | 0.4642 | 0.00 | 0 | 90 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.34 | Call | | | 1,204.27410 | 1,082.575 | 19.78 | 0.5207 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.34 | Put | | | 1,085.67410 | 1,202.175 | 19.78 | 0.4793 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.52 | Call | | | 1,452.92930 | 1,328.584 | 20.16 | 0.5397 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.52 | Put | | | 1,248.32930 | 1,359.984 | 20.16 | 0.4603 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.53 | Call | | | 1,448.92290 | 1,324.712 | 20.17 | 0.5385 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.53 | Put | | | 1,254.32290 | 1,366.112 | 20.17 | 0.4615 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.51 | Call | | | 1,456.94840 | 1,332.476 | 20.15 | 0.5408 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.51 | Put | | | 1,242.34840 | 1,353.876 | 20.15 | 0.4592 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.39 | Call | | | 1,110.79280 | 1,019.281 | 22.07 | 0.3999 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.39 | Put | | | 2,550.99280 | 2,690.682 | 22.07 | 0.6001 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.37 | Call | | | 1,115.82150 | 1,023.922 | 22.05 | 0.4015 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.37 | Put | | | 2,536.02150 | 2,675.322 | 22.05 | 0.5985 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.38 | Call | | | 1,113.29980 | 1,021.598 | 22.06 | 0.4007 | 0.00 | 0 | 0 |
| \$ / R | On | 18/09/2017 | Foreign Exchange Option | 17.38 | Put | | | 2,543.49980 | 2,682.998 | 22.06 | 0.5993 | 0.00 | 0 | 0 |
| Total \$ / R Option | | | | | | | | | | | | 17,379,938.28 | 39,050 | 1,704,852 |
| Total \$ / R | | | | | | | | | | | | 1,998,555,394.38 | 176,072 | 2,593,745 |
| \$ / R MAXI | On | 13/06/2016 | Foreign Exchange Future | | | 14.42050 | | 14.63860 | | | 0.0000 | 72,102.50 | 5 | 977 |
| \$ / R MAXI | On | 19/09/2016 | Foreign Exchange Future | | | 14.70440 | | 14.92850 | | | 0.0000 | 0.00 | 0 | 168 |
| \$ / R MAXI | On | 19/12/2016 | Foreign Exchange Future | | | 14.96900 | | 15.20140 | | | 0.0000 | 74,845.00 | 5 | 31 |
| \$ / R MAXI | On | 13/03/2017 | Foreign Exchange Future | | | 15.22040 | | 15.45860 | | | 0.0000 | 0.00 | 0 | 3 |
| Total \$ / R MAXI Future | | | | | | | | | | | | 146,947.50 | 10 | 1,179 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------------|------------|-------------------------|-------------------------|------------|-----------|---------------|--------------|-------------------|------------|-------|----------------------|------------------|---------------|
| \$ / R MAXI On | 13/06/2016 | Foreign Exchange Option | 13.44 | Call | | 125,210.26490 | 105,331.101 | 17.45 | 0.8584 | | 0.00 | 0 | 0 |
| \$ / R MAXI On | 13/06/2016 | Foreign Exchange Option | 13.44 | Put | | 5,350.26490 | 7,281.101 | 17.45 | 0.1416 | | 0.00 | 0 | 0 |
| \$ / R MAXI On | 13/06/2016 | Foreign Exchange Option | 13.45 | Call | | 124,331.46050 | 104,493.918 | 17.45 | 0.8559 | | 0.00 | 0 | 0 |
| \$ / R MAXI On | 13/06/2016 | Foreign Exchange Option | 13.45 | Put | | 5,471.46050 | 7,443.918 | 17.45 | 0.1441 | | 0.00 | 0 | 0 |
| \$ / R MAXI On | 13/06/2016 | Foreign Exchange Option | 13.46 | Call | | 123,454.71120 | 103,659.503 | 17.46 | 0.8534 | | 0.00 | 0 | 0 |
| \$ / R MAXI On | 13/06/2016 | Foreign Exchange Option | 13.46 | Put | | 5,594.71120 | 7,609.503 | 17.46 | 0.1466 | | 0.00 | 0 | 0 |
| \$ / R MAXI On | 19/09/2016 | Foreign Exchange Option | 15.01 | Call | | 70,947.40540 | 60,451.548 | 19.49 | 0.4602 | | 0.00 | 0 | 0 |
| \$ / R MAXI On | 19/09/2016 | Foreign Exchange Option | 15.01 | Put | | 79,097.40540 | 91,011.548 | 19.49 | 0.5398 | | 0.00 | 0 | 0 |
| \$ / R MAXI On | 19/09/2016 | Foreign Exchange Option | 14.99 | Call | | 71,747.24490 | 61,159.134 | 19.46 | 0.4643 | | 0.00 | 0 | 0 |
| \$ / R MAXI On | 19/09/2016 | Foreign Exchange Option | 14.99 | Put | | 77,897.24490 | 89,719.134 | 19.46 | 0.5357 | | 0.00 | 0 | 0 |
| \$ / R MAXI On | 19/09/2016 | Foreign Exchange Option | 15.00 | Call | | 71,346.26410 | 60,804.529 | 19.47 | 0.4622 | | 0.00 | 0 | 0 |
| \$ / R MAXI On | 19/09/2016 | Foreign Exchange Option | 15.00 | Put | | 78,496.26410 | 90,364.529 | 19.47 | 0.5378 | | 0.00 | 0 | 0 |
| \$ / R MAXI On | 19/12/2016 | Foreign Exchange Option | 14.99 | Call | | 106,052.63130 | 93,816.932 | 19.44 | 0.5282 | | 0.00 | 0 | 0 |
| \$ / R MAXI On | 19/12/2016 | Foreign Exchange Option | 14.99 | Put | | 84,912.63130 | 95,916.932 | 19.44 | 0.4718 | | 0.00 | 0 | 0 |
| \$ / R MAXI On | 19/12/2016 | Foreign Exchange Option | 15.00 | Call | | 105,612.93320 | 93,417.243 | 19.45 | 0.5265 | | 0.00 | 0 | 0 |
| \$ / R MAXI On | 19/12/2016 | Foreign Exchange Option | 15.00 | Put | | 85,472.93320 | 96,517.243 | 19.45 | 0.4735 | | 0.00 | 0 | 0 |
| \$ / R MAXI On | 19/12/2016 | Foreign Exchange Option | 15.01 | Call | | 105,175.00490 | 93,018.767 | 19.46 | 0.5249 | | 0.00 | 0 | 0 |
| \$ / R MAXI On | 19/12/2016 | Foreign Exchange Option | 15.01 | Put | | 86,035.00490 | 97,118.767 | 19.46 | 0.4751 | | 0.00 | 0 | 0 |
| \$ / R MAXI On | 13/03/2017 | Foreign Exchange Option | 17.00 | Put | | 224,321.25050 | 240,366.271 | 21.87 | 0.6663 | | 0.00 | 0 | 0 |
| \$ / R MAXI On | 13/03/2017 | Foreign Exchange Option | 17.01 | Call | | 69,962.19380 | 62,208.650 | 21.88 | 0.3328 | | 0.00 | 0 | 0 |
| \$ / R MAXI On | 13/03/2017 | Foreign Exchange Option | 17.01 | Put | | 225,102.19380 | 241,168.650 | 21.88 | 0.6672 | | 0.00 | 0 | 0 |
| \$ / R MAXI On | 13/03/2017 | Foreign Exchange Option | 16.99 | Call | | 70,396.19990 | 62,605.195 | 21.86 | 0.3346 | | 0.00 | 0 | 0 |
| \$ / R MAXI On | 13/03/2017 | Foreign Exchange Option | 16.99 | Put | | 223,536.19990 | 239,565.195 | 21.86 | 0.6654 | | 0.00 | 0 | 0 |
| \$ / R MAXI On | 13/03/2017 | Foreign Exchange Option | 17.00 | Call | | 70,181.25050 | 62,406.271 | 21.87 | 0.3337 | | 0.00 | 0 | 0 |
| Total \$ / R MAXI Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total \$ / R MAXI | | | | | | | | | | | 146,947.50 | 10 | 1,179 |
| £ / R | On | 28/04/2016 | Foreign Exchange Future | | 20.56690 | 20.70370 | | | 0.0000 | | 0.00 | 0 | 157 |
| £ / R | On | 31/05/2016 | Foreign Exchange Future | | 20.57170 | 20.70900 | | | 0.0000 | | 0.00 | 0 | 123 |
| £ / R | On | 13/06/2016 | Foreign Exchange Future | | 20.75900 | 20.89430 | | | 0.0000 | | 11,770,353.00 | 567 | 57,446 |
| £ / R | On | 08/09/2016 | Foreign Exchange Future | | 21.13050 | 21.27010 | | | 0.0000 | | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2016 | Foreign Exchange Future | | 21.17800 | 21.31820 | | | 0.0000 | | 7,412,300.00 | 350 | 17,375 |
| £ / R | On | 19/12/2016 | Foreign Exchange Future | | 21.57690 | 21.72510 | | | 0.0000 | | 10,788,450.00 | 500 | 5 |
| £ / R | On | 13/03/2017 | Foreign Exchange Future | | 21.95900 | 22.11250 | | | 0.0000 | | 10,979,500.00 | 500 | 0 |
| £ / R | On | 25/04/2017 | Foreign Exchange Future | | 22.15800 | 22.31090 | | | 0.0000 | | 0.00 | 0 | 73 |
| £ / R | On | 19/06/2017 | Foreign Exchange Future | | 22.37120 | 22.51920 | | | 0.0000 | | 0.00 | 0 | 0 |
| Total £ / R Future | | | | | | | | | | | 40,950,603.00 | 1,917 | 75,179 |
| £ / R | On | 28/04/2016 | Foreign Exchange Option | 22.04 | Call | 4.09180 | 2.048 | 18.83 | 0.0100 | | 0.00 | 0 | 0 |
| £ / R | On | 28/04/2016 | Foreign Exchange Option | 22.04 | Put | 1,340.39180 | 1,475.148 | 18.83 | 0.9900 | | 0.00 | 0 | 0 |
| £ / R | On | 31/05/2016 | Foreign Exchange Option | 21.57 | Call | 136.30310 | 102.613 | 15.06 | 0.1834 | | 0.00 | 0 | 0 |
| £ / R | On | 31/05/2016 | Foreign Exchange Option | 21.57 | Put | 997.30310 | 1,100.913 | 15.06 | 0.8166 | | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.49 | Call | 680.38740 | 583.548 | 13.65 | 0.6074 | | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.49 | Put | 276.08740 | 314.548 | 13.65 | 0.3926 | | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.50 | Call | 674.35210 | 577.951 | 13.66 | 0.6038 | | 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 | 13/06/2016 | Foreign Exchange Option | 20.50 | Put | | | 280.05210 | 318.951 | 13.66 | 0.3962 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.51 | Call | | | 668.35240 | 572.394 | 13.67 | 0.6003 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.51 | Put | | | 284.05240 | 323.394 | 13.67 | 0.3997 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 24.30 | Call | | | 14.74110 | 11.270 | 19.42 | 0.0201 | 0.00 | 0 | 1,300 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 24.30 | Put | | | 3,420.44110 | 3,552.270 | 19.42 | 0.9799 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 26.50 | Call | | | 7.05460 | 6.437 | 26.19 | 0.0094 | 0.00 | 0 | 2,600 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 26.50 | Put | | | 5,612.75460 | 5,747.437 | 26.19 | 0.9906 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 22.26 | Put | | | 1,520.91310 | 1,593.675 | 17.07 | 0.6685 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 22.27 | Call | | | 528.27380 | 461.669 | 17.08 | 0.3300 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 22.27 | Put | | | 1,528.17380 | 1,601.169 | 17.08 | 0.6700 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 25.85 | Call | | | 83.02590 | 66.674 | 20.10 | 0.0611 | 0.00 | 0 | 12,264 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 25.85 | Put | | | 4,662.92590 | 4,786.174 | 20.10 | 0.9389 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 21.20 | Call | | | 908.51730 | 819.860 | 16.23 | 0.5072 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 21.20 | Put | | | 838.41730 | 889.360 | 16.23 | 0.4928 | 0.00 | 0 | 12,264 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 22.25 | Call | | | 533.76590 | 466.699 | 17.06 | 0.3329 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 22.25 | Put | | | 1,513.66590 | 1,586.199 | 17.06 | 0.6671 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 22.26 | Call | | | 531.01310 | 464.175 | 17.07 | 0.3315 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2016 | Foreign Exchange Option | 22.99 | Call | | | 411.16780 | 352.168 | 17.73 | 0.2553 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2016 | Foreign Exchange Option | 22.99 | Put | | | 2,082.96780 | 2,164.168 | 17.73 | 0.7447 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2016 | Foreign Exchange Option | 23.00 | Call | | | 409.19500 | 350.353 | 17.73 | 0.2542 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2016 | Foreign Exchange Option | 23.00 | Put | | | 2,090.99500 | 2,172.353 | 17.73 | 0.7458 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2016 | Foreign Exchange Option | 23.01 | Call | | | 407.23190 | 348.547 | 17.74 | 0.2531 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2016 | Foreign Exchange Option | 23.01 | Put | | | 2,099.03190 | 2,180.547 | 17.74 | 0.7469 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2016 | Foreign Exchange Option | 20.51 | Call | | | 1,337.82320 | 1,235.978 | 16.00 | 0.6410 | 0.00 | 0 | 850 |
| £ / R | On | 19/09/2016 | Foreign Exchange Option | 20.51 | Put | | | 529.62320 | 567.978 | 16.00 | 0.3590 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 24.46 | Put | | | 3,271.72290 | 3,345.353 | 19.72 | 0.7571 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 26.94 | Call | | | 258.50570 | 205.957 | 21.44 | 0.1192 | 0.00 | 0 | 783 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 26.94 | Put | | | 5,473.40570 | 5,569.057 | 21.44 | 0.8808 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 22.64 | Put | | | 1,878.50620 | 1,933.641 | 18.54 | 0.5954 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 22.65 | Call | | | 960.44960 | 867.457 | 18.54 | 0.4035 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 22.65 | Put | | | 1,885.34960 | 1,940.557 | 18.54 | 0.5965 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 23.01 | Call | | | 854.35890 | 765.829 | 18.79 | 0.3662 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 23.01 | Put | | | 2,139.25890 | 2,198.929 | 18.79 | 0.6338 | 0.00 | 0 | 783 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 24.46 | Call | | | 536.82290 | 462.253 | 19.72 | 0.2429 | 0.00 | 0 | 4,885 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 18.41 | Put | | | 163.33160 | 181.775 | 17.21 | 0.1154 | 0.00 | 0 | 783 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 21.41 | Call | | | 1,438.98280 | 1,337.078 | 17.87 | 0.5502 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 21.41 | Put | | | 1,123.88280 | 1,170.178 | 17.87 | 0.4498 | 0.00 | 0 | 4,885 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 22.63 | Call | | | 966.77990 | 873.627 | 18.53 | 0.4057 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 22.63 | Put | | | 1,871.67990 | 1,926.727 | 18.53 | 0.5943 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 22.64 | Call | | | 963.60620 | 870.541 | 18.54 | 0.4046 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 17.13 | Call | | | 4,652.66220 | 4,506.458 | 17.36 | 0.9551 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 17.13 | Put | | | 57.56220 | 59.558 | 17.36 | 0.0449 | 0.00 | 0 | 4,885 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 18.41 | Call | | | 3,478.43160 | 3,348.675 | 17.21 | 0.8846 | 0.00 | 0 | 0 |
| £ / R | On | 13/03/2017 | Foreign Exchange Option | 23.74 | Call | | | 1,072.00680 | 970.672 | 19.90 | 0.3748 | 0.00 | 0 | 0 |
| £ / R | On | 13/03/2017 | Foreign Exchange Option | 23.74 | Put | | | 2,699.50680 | 2,751.672 | 19.90 | 0.6252 | 0.00 | 0 | 0 |
| £ / R | On | 13/03/2017 | Foreign Exchange Option | 23.75 | Call | | | 1,069.37700 | 968.098 | 19.91 | 0.3740 | 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 | 13/03/2017 | Foreign Exchange Option | 23.75 | Put | | | 2,706.87700 | 2,759.098 | 19.91 | 0.6260 | 0.00 | 0 | 0 |
| £ / R | On | 13/03/2017 | Foreign Exchange Option | 23.76 | Call | | | 1,066.75420 | 965.532 | 19.91 | 0.3733 | 0.00 | 0 | 0 |
| £ / R | On | 13/03/2017 | Foreign Exchange Option | 23.76 | Put | | | 2,714.25420 | 2,766.532 | 19.91 | 0.6267 | 0.00 | 0 | 0 |
| £ / R | On | 25/04/2017 | Foreign Exchange Option | 23.98 | Call | | | 1,208.22550 | 1,102.164 | 20.24 | 0.3878 | 0.00 | 0 | 0 |
| £ / R | On | 25/04/2017 | Foreign Exchange Option | 23.98 | Put | | | 2,877.32550 | 2,924.164 | 20.24 | 0.6122 | 0.00 | 0 | 0 |
| £ / R | On | 19/06/2017 | Foreign Exchange Option | 24.02 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| £ / R | On | 19/06/2017 | Foreign Exchange Option | 24.02 | Put | | | 1,500.80000 | 1,648.800 | | 1.0000 | 0.00 | 0 | 0 |
| £ / R | On | 19/06/2017 | Foreign Exchange Option | 24.03 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| £ / R | On | 19/06/2017 | Foreign Exchange Option | 24.03 | Put | | | 1,510.80000 | 1,658.800 | | 1.0000 | 0.00 | 0 | 0 |
| £ / R | On | 19/06/2017 | Foreign Exchange Option | 24.04 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| £ / R | On | 19/06/2017 | Foreign Exchange Option | 24.04 | Put | | | 1,520.80000 | 1,668.800 | | 1.0000 | 0.00 | 0 | 0 |
| Total £ / R Option | | | | | | | | | | | | 0.00 | 0 | 46,282 |
| Total £ / R | | | | | | | | | | | | 40,950,603.00 | 1,917 | 121,461 |
| ¥ / R | On | 13/06/2016 | Foreign Exchange Future | | | 0.13201 | | 0.13476 | | | 0.0000 | 2,244.14 | 17 | 4,799 |
| ¥ / R | On | 19/09/2016 | Foreign Exchange Future | | | 0.13504 | | 0.13787 | | | 0.0000 | 0.00 | 0 | 1,148 |
| ¥ / R | On | 19/12/2016 | Foreign Exchange Future | | | 0.13799 | | 0.14091 | | | 0.0000 | 20,698.20 | 150 | 5,731 |
| Total ¥ / R Future | | | | | | | | | | | | 22,942.34 | 167 | 11,678 |
| ¥ / R | On | 13/06/2016 | Foreign Exchange Option | 0.12 | Put | | | 16.49140 | 23.637 | 16.41 | 0.0631 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2016 | Foreign Exchange Option | 0.13 | Call | | | 650.35820 | 452.694 | 16.91 | 0.6050 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2016 | Foreign Exchange Option | 0.13 | Put | | | 174.85820 | 251.894 | 16.91 | 0.3950 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2016 | Foreign Exchange Option | 0.11 | Call | | | 2,476.49740 | 2,201.917 | 17.88 | 0.9961 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2016 | Foreign Exchange Option | 0.11 | Put | | | 0.99740 | 1.117 | 17.88 | 0.0039 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2016 | Foreign Exchange Option | 0.12 | Call | | | 1,491.99140 | 1,224.437 | 16.41 | 0.9369 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/09/2016 | Foreign Exchange Option | 0.11 | Call | | | 2,800.70920 | 2,520.153 | 16.91 | 0.9731 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/09/2016 | Foreign Exchange Option | 0.11 | Put | | | 14.20920 | 15.753 | 16.91 | 0.0269 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/09/2016 | Foreign Exchange Option | 0.12 | Call | | | 1,862.74610 | 1,596.102 | 16.47 | 0.8771 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/09/2016 | Foreign Exchange Option | 0.12 | Put | | | 76.24610 | 91.702 | 16.47 | 0.1229 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/09/2016 | Foreign Exchange Option | 0.13 | Call | | | 1,084.25770 | 868.772 | 17.02 | 0.6556 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/09/2016 | Foreign Exchange Option | 0.13 | Put | | | 297.75770 | 364.372 | 17.02 | 0.3444 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/12/2016 | Foreign Exchange Option | 0.41 | Call | | | 0.00230 | 0.001 | 27.94 | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/12/2016 | Foreign Exchange Option | 0.41 | Put | | | 26,909.10230 | 27,201.201 | 27.94 | 1.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/12/2016 | Foreign Exchange Option | 0.42 | Call | | | 0.00140 | 0.001 | 27.94 | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/12/2016 | Foreign Exchange Option | 0.42 | Put | | | 27,909.10140 | 28,201.201 | 27.94 | 1.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/12/2016 | Foreign Exchange Option | 0.43 | Call | | | 0.00080 | 0.000 | 27.94 | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/12/2016 | Foreign Exchange Option | 0.43 | Put | | | 28,909.10080 | 29,201.200 | 27.94 | 1.0000 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | | | 22,942.34 | 167 | 11,678 |
| € / R | On | 26/04/2016 | Foreign Exchange Future | | | 16.24380 | | 16.42830 | | | 0.0000 | 0.00 | 0 | 25 |
| € / R | On | 28/04/2016 | Foreign Exchange Future | | | 16.25030 | | 16.43550 | | | 0.0000 | 0.00 | 0 | 1 |
| € / R | On | 29/04/2016 | Foreign Exchange Future | | | 16.25340 | | 16.43910 | | | 0.0000 | 0.00 | 0 | 0 |
| € / R | On | 25/05/2016 | Foreign Exchange Future | | | 16.35210 | | 16.53660 | | | 0.0000 | 0.00 | 0 | 74 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|----------------|
| € / R | On | 27/05/2016 | Foreign Exchange Future | | | 16.35940 | | 16.54410 | | | 0.0000 | 0.00 | 0 | 0 |
| € / R | On | 31/05/2016 | Foreign Exchange Future | | | 16.37440 | | 16.55910 | | | 0.0000 | 0.00 | 0 | 1 |
| € / R | On | 13/06/2016 | Foreign Exchange Future | | | 16.42270 | | 16.60780 | | | 0.0000 | 55,475,880.60 | 3,378 | 80,473 |
| € / R | On | 19/09/2016 | Foreign Exchange Future | | | 16.79970 | | 16.99090 | | | 0.0000 | 0.00 | 0 | 7,847 |
| € / R | On | 19/12/2016 | Foreign Exchange Future | | | 17.15920 | | 17.35920 | | | 0.0000 | 4,289,800.00 | 250 | 11,367 |
| € / R | On | 13/03/2017 | Foreign Exchange Future | | | 17.50870 | | 17.71250 | | | 0.0000 | 4,377,175.00 | 250 | 2,500 |
| Total € / R Future | | | | | | | | | | | | 64,142,855.60 | 3,878 | 102,288 |
| € / R | On | 26/04/2016 | Foreign Exchange Option | 18.57 | Call | | | 0.41700 | 0.145 | 30.38 | 0.0008 | 0.00 | 0 | 0 |
| € / R | On | 26/04/2016 | Foreign Exchange Option | 18.57 | Put | | | 2,142.11700 | 2,326.345 | 30.38 | 0.9992 | 0.00 | 0 | 0 |
| € / R | On | 28/04/2016 | Foreign Exchange Option | 17.17 | Call | | | 27.43120 | 11.799 | 21.36 | 0.0521 | 0.00 | 0 | 0 |
| € / R | On | 28/04/2016 | Foreign Exchange Option | 17.17 | Put | | | 761.93120 | 931.499 | 21.36 | 0.9479 | 0.00 | 0 | 0 |
| € / R | On | 29/04/2016 | Foreign Exchange Option | 18.57 | Call | | | 1.40690 | 0.542 | 28.35 | 0.0024 | 0.00 | 0 | 0 |
| € / R | On | 29/04/2016 | Foreign Exchange Option | 18.57 | Put | | | 2,132.30690 | 2,317.142 | 28.35 | 0.9976 | 0.00 | 0 | 0 |
| € / R | On | 25/05/2016 | Foreign Exchange Option | 18.68 | Call | | | 24.03790 | 15.245 | 22.77 | 0.0339 | 0.00 | 0 | 0 |
| € / R | On | 25/05/2016 | Foreign Exchange Option | 18.68 | Put | | | 2,167.43790 | 2,343.145 | 22.77 | 0.9661 | 0.00 | 0 | 0 |
| € / R | On | 27/05/2016 | Foreign Exchange Option | 18.68 | Call | | | 27.85040 | 17.985 | 22.75 | 0.0383 | 0.00 | 0 | 0 |
| € / R | On | 27/05/2016 | Foreign Exchange Option | 18.68 | Put | | | 2,163.75040 | 2,338.585 | 22.75 | 0.9617 | 0.00 | 0 | 0 |
| € / R | On | 31/05/2016 | Foreign Exchange Option | 17.19 | Call | | | 507.16170 | 459.850 | 35.37 | 0.3650 | 0.00 | 0 | 0 |
| € / R | On | 31/05/2016 | Foreign Exchange Option | 17.19 | Put | | | 1,138.06170 | 1,275.450 | 35.37 | 0.6350 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.96 | Call | | | 865.69140 | 729.851 | 18.44 | 0.6683 | 0.00 | 0 | 6,000 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.96 | Put | | | 217.89140 | 267.151 | 18.44 | 0.3317 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 17.79 | Call | | | 157.85490 | 118.183 | 20.87 | 0.1719 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.70 | Call | | | 1,053.15980 | 904.253 | 18.28 | 0.7485 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.70 | Put | | | 145.35980 | 181.553 | 18.28 | 0.2515 | 0.00 | 0 | 2,912 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 19.85 | Call | | | 13.49820 | 11.464 | 23.55 | 0.0213 | 0.00 | 0 | 3,500 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 19.85 | Put | | | 3,255.69820 | 3,438.764 | 23.55 | 0.9787 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 16.63 | Call | | | 484.73570 | 390.934 | 19.06 | 0.4473 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 17.00 | Call | | | 343.88750 | 270.294 | 19.62 | 0.3389 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 17.00 | Put | | | 736.08750 | 847.594 | 19.62 | 0.6611 | 0.00 | 0 | 564 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 14.20 | Call | | | 2,421.89870 | 2,237.543 | 20.19 | 0.9709 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 14.20 | Put | | | 14.09870 | 14.843 | 20.19 | 0.0291 | 0.00 | 0 | 6,000 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.24 | Call | | | 1,431.94930 | 1,264.687 | 18.11 | 0.8640 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.26 | Put | | | 66.70020 | 85.154 | 18.11 | 0.1402 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 17.79 | Put | | | 1,340.05490 | 1,485.483 | 20.87 | 0.8281 | 0.00 | 0 | 3,500 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.26 | Call | | | 1,414.50020 | 1,247.854 | 18.11 | 0.8598 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.24 | Put | | | 64.14930 | 81.987 | 18.11 | 0.1360 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.25 | Call | | | 1,423.21500 | 1,256.260 | 18.11 | 0.8619 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.25 | Put | | | 65.41500 | 83.560 | 18.11 | 0.1381 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 16.63 | Put | | | 506.93570 | 598.234 | 19.06 | 0.5527 | 0.00 | 0 | 7,000 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.94 | Call | | | 2,204.75370 | 2,033.575 | 18.88 | 0.8464 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.94 | Put | | | 153.85370 | 173.875 | 18.88 | 0.1536 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.95 | Call | | | 2,196.47770 | 2,025.444 | 18.88 | 0.8450 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.95 | Put | | | 155.57770 | 175.744 | 18.88 | 0.1550 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.96 | Call | | | 2,188.21340 | 2,017.329 | 18.88 | 0.8437 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.96 | Put | | | 157.31340 | 177.629 | 18.88 | 0.1563 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|----------------|
| € / R | On | 19/12/2016 | Foreign Exchange Option | 17.00 | Call | | | 1,299.62360 | 1,173.573 | 19.62 | 0.5550 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 17.00 | Put | | | 940.42360 | 1,014.373 | 19.62 | 0.4450 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 16.40 | Call | | | 1,613.13960 | 1,467.366 | 19.10 | 0.6435 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 16.40 | Put | | | 653.93960 | 708.166 | 19.10 | 0.3565 | 0.00 | 0 | 2,912 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 16.90 | Call | | | 1,347.31310 | 1,218.604 | 19.54 | 0.5695 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 16.90 | Put | | | 888.11310 | 959.404 | 19.54 | 0.4305 | 0.00 | 0 | 2,961 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 16.99 | Put | | | 935.12750 | 1,008.810 | 19.62 | 0.4435 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 21.90 | Call | | | 291.71190 | 259.855 | 26.11 | 0.1501 | 0.00 | 0 | 2,961 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 21.90 | Put | | | 4,832.51190 | 5,000.655 | 26.11 | 0.8499 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 17.01 | Call | | | 1,294.94040 | 1,169.157 | 19.63 | 0.5536 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 17.01 | Put | | | 945.74040 | 1,019.957 | 19.63 | 0.4464 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 20.80 | Call | | | 355.48260 | 315.783 | 23.90 | 0.1876 | 0.00 | 0 | 2,912 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 20.80 | Put | | | 3,796.28260 | 3,956.583 | 23.90 | 0.8124 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 16.99 | Call | | | 1,304.32750 | 1,178.010 | 19.62 | 0.5565 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 18.71 | Call | | | 1,009.62380 | 912.799 | 20.98 | 0.4074 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 18.71 | Put | | | 2,007.12380 | 2,114.099 | 20.98 | 0.5926 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 18.69 | Call | | | 1,015.36890 | 918.132 | 20.96 | 0.4093 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 18.69 | Put | | | 1,992.86890 | 2,099.432 | 20.96 | 0.5907 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 18.70 | Call | | | 1,012.49170 | 915.458 | 20.97 | 0.4084 | 0.00 | 0 | 0 |
| € / R | On | 13/03/2017 | Foreign Exchange Option | 18.70 | Put | | | 1,999.99170 | 2,106.758 | 20.97 | 0.5916 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | | | 0.00 | 0 | 41,222 |
| Total € / R | | | | | | | | | | | | 64,142,855.60 | 3,878 | 143,510 |
| AUS / R | On | 13/06/2016 | Foreign Exchange Future | | | 11.23130 | | 11.31240 | | | 0.0000 | 14,353,601.40 | 1,278 | 7,681 |
| AUS / R | On | 19/09/2016 | Foreign Exchange Future | | | 11.40400 | | 11.48720 | | | 0.0000 | 741,260.00 | 65 | 1,430 |
| AUS / R | On | 19/12/2016 | Foreign Exchange Future | | | 11.56580 | | 11.65330 | | | 0.0000 | 1,156,580.00 | 100 | 380 |
| AUS / R | On | 13/03/2017 | Foreign Exchange Future | | | 11.72200 | | 11.81160 | | | 0.0000 | 0.00 | 0 | 4,216 |
| Total AUS / R Future | | | | | | | | | | | | 16,251,441.40 | 1,443 | 13,707 |
| AUS / R | On | 13/06/2016 | Foreign Exchange Option | 10.08 | Call | | | 1,241.92840 | 1,161.668 | 15.85 | 0.9632 | 0.00 | 0 | 0 |
| AUS / R | On | 13/06/2016 | Foreign Exchange Option | 10.08 | Put | | | 9.52840 | 10.368 | 15.85 | 0.0368 | 0.00 | 0 | 0 |
| AUS / R | On | 13/06/2016 | Foreign Exchange Option | 10.09 | Call | | | 1,232.13500 | 1,151.906 | 15.79 | 0.9623 | 0.00 | 0 | 0 |
| AUS / R | On | 13/06/2016 | Foreign Exchange Option | 10.09 | Put | | | 9.73500 | 10.606 | 15.79 | 0.0377 | 0.00 | 0 | 0 |
| AUS / R | On | 13/06/2016 | Foreign Exchange Option | 10.10 | Call | | | 1,222.34640 | 1,142.150 | 15.74 | 0.9615 | 0.00 | 0 | 0 |
| AUS / R | On | 13/06/2016 | Foreign Exchange Option | 10.10 | Put | | | 9.94640 | 10.850 | 15.74 | 0.0385 | 0.00 | 0 | 0 |
| AUS / R | On | 19/09/2016 | Foreign Exchange Option | 10.21 | Put | | | 78.41540 | 82.823 | 16.07 | 0.1325 | 0.00 | 0 | 0 |
| AUS / R | On | 19/09/2016 | Foreign Exchange Option | 10.19 | Call | | | 1,373.04680 | 1,294.172 | 16.10 | 0.8712 | 0.00 | 0 | 0 |
| AUS / R | On | 19/09/2016 | Foreign Exchange Option | 10.19 | Put | | | 75.84680 | 80.172 | 16.10 | 0.1288 | 0.00 | 0 | 0 |
| AUS / R | On | 19/09/2016 | Foreign Exchange Option | 10.20 | Call | | | 1,364.32230 | 1,285.489 | 16.09 | 0.8694 | 0.00 | 0 | 0 |
| AUS / R | On | 19/09/2016 | Foreign Exchange Option | 10.20 | Put | | | 77.12230 | 81.489 | 16.09 | 0.1306 | 0.00 | 0 | 0 |
| AUS / R | On | 19/09/2016 | Foreign Exchange Option | 10.21 | Call | | | 1,355.61540 | 1,276.823 | 16.07 | 0.8675 | 0.00 | 0 | 0 |
| AUS / R | On | 19/12/2016 | Foreign Exchange Option | 10.68 | Call | | | 1,193.96480 | 1,118.930 | 15.73 | 0.7530 | 0.00 | 0 | 0 |
| AUS / R | On | 19/12/2016 | Foreign Exchange Option | 10.68 | Put | | | 220.66480 | 233.130 | 15.73 | 0.2470 | 0.00 | 0 | 0 |
| AUS / R | On | 19/12/2016 | Foreign Exchange Option | 10.66 | Call | | | 1,209.01340 | 1,133.720 | 15.74 | 0.7574 | 0.00 | 0 | 0 |
| AUS / R | On | 19/12/2016 | Foreign Exchange Option | 10.66 | Put | | | 215.71340 | 227.920 | 15.74 | 0.2426 | 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 | 19/12/2016 | Foreign Exchange Option | 10.67 | Call | | | 1,201.47700 | 1,126.314 | 15.73 | 0.7552 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.67 | Put | | | 218.17700 | 230.514 | 15.73 | 0.2448 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.94 | Put | | | 789.19720 | 830.631 | 16.03 | 0.5181 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.95 | Call | | | 656.89380 | 608.906 | 16.04 | 0.4798 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.95 | Put | | | 795.29380 | 836.906 | 16.04 | 0.5202 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.96 | Call | | | 653.01200 | 605.198 | 16.05 | 0.4776 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.96 | Put | | | 801.41200 | 843.198 | 16.05 | 0.5224 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/03/2017 | Foreign Exchange Option | 11.94 | Call | | | 660.79720 | 612.631 | 16.03 | 0.4819 | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total AU\$ / R | | | | | | | | | | | | 16,251,441.40 | 1,443 | 13,707 |
| CAD/ R | On | 13/06/2016 | Foreign Exchange Future | | | 11.39710 | | 11.39400 | | | 0.0000 | 2,279,420.00 | 200 | 0 |
| CAD/ R | On | 19/09/2016 | Foreign Exchange Future | | | 11.62160 | | 11.62020 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CAD/ R Future | | | | | | | | | | | | 2,279,420.00 | 200 | 0 |
| CAD/ R | On | 13/06/2016 | Foreign Exchange Option | 10.87 | Call | | | 606.63100 | 603.248 | 15.01 | 0.8001 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/06/2016 | Foreign Exchange Option | 10.87 | Put | | | 82.63100 | 76.148 | 15.01 | 0.1999 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/06/2016 | Foreign Exchange Option | 10.88 | Call | | | 598.92950 | 595.473 | 15.01 | 0.7956 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/06/2016 | Foreign Exchange Option | 10.88 | Put | | | 84.92950 | 78.373 | 15.01 | 0.2044 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/06/2016 | Foreign Exchange Option | 10.89 | Call | | | 591.27360 | 587.748 | 15.01 | 0.7911 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/06/2016 | Foreign Exchange Option | 10.89 | Put | | | 87.27360 | 80.648 | 15.01 | 0.2089 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/09/2016 | Foreign Exchange Option | 12.38 | Call | | | 236.87790 | 231.752 | 16.99 | 0.3017 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/09/2016 | Foreign Exchange Option | 12.38 | Put | | | 996.67790 | 990.152 | 16.99 | 0.6983 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/09/2016 | Foreign Exchange Option | 12.39 | Call | | | 234.75120 | 229.629 | 17.01 | 0.2994 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/09/2016 | Foreign Exchange Option | 12.39 | Put | | | 1,004.55120 | 998.029 | 17.01 | 0.7006 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/09/2016 | Foreign Exchange Option | 12.40 | Call | | | 232.64170 | 227.528 | 17.03 | 0.2971 | 0.00 | 0 | 0 |
| CAD/ R | On | 19/09/2016 | Foreign Exchange Option | 12.40 | Put | | | 1,012.44170 | 1,005.928 | 17.03 | 0.7029 | 0.00 | 0 | 0 |
| Total CAD/ R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CAD/ R | | | | | | | | | | | | 2,279,420.00 | 200 | 0 |
| CHF / R | On | 13/06/2016 | Foreign Exchange Future | | | 15.05320 | | 15.22570 | | | 0.0000 | 0.00 | 0 | 6,429 |
| CHF / R | On | 19/09/2016 | Foreign Exchange Future | | | 15.42290 | | 15.60080 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CHF / R Future | | | | | | | | | | | | 0.00 | 0 | 6,429 |
| CHF / R | On | 13/06/2016 | Foreign Exchange Option | 14.39 | Call | | | 957.17940 | 815.040 | 17.50 | 0.7572 | 0.00 | 0 | 0 |
| CHF / R | On | 13/06/2016 | Foreign Exchange Option | 14.39 | Put | | | 121.47940 | 151.840 | 17.50 | 0.2428 | 0.00 | 0 | 0 |
| CHF / R | On | 13/06/2016 | Foreign Exchange Option | 14.40 | Call | | | 949.53720 | 807.838 | 17.50 | 0.7539 | 0.00 | 0 | 0 |
| CHF / R | On | 13/06/2016 | Foreign Exchange Option | 14.40 | Put | | | 123.83720 | 154.638 | 17.50 | 0.2461 | 0.00 | 0 | 0 |
| CHF / R | On | 13/06/2016 | Foreign Exchange Option | 14.41 | Call | | | 941.92560 | 800.674 | 17.51 | 0.7506 | 0.00 | 0 | 0 |
| CHF / R | On | 13/06/2016 | Foreign Exchange Option | 14.41 | Put | | | 126.22560 | 157.474 | 17.51 | 0.2494 | 0.00 | 0 | 0 |
| CHF / R | On | 19/09/2016 | Foreign Exchange Option | 16.60 | Call | | | 463.75310 | 399.582 | 20.90 | 0.3171 | 0.00 | 0 | 0 |
| CHF / R | On | 19/09/2016 | Foreign Exchange Option | 16.60 | Put | | | 1,462.95310 | 1,576.682 | 20.90 | 0.6829 | 0.00 | 0 | 0 |
| CHF / R | On | 19/09/2016 | Foreign Exchange Option | 16.61 | Call | | | 461.34670 | 397.451 | 20.92 | 0.3157 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------------|------------------|---------------|
| CHF / R | On | 19/09/2016 | Foreign Exchange Option | 16.61 | Put | | | 1,470.54670 | 1,584.551 | 20.92 | 0.6843 | 0.00 | 0 | 0 |
| CHF / R | On | 19/09/2016 | Foreign Exchange Option | 16.62 | Call | | | 458.95370 | 395.337 | 20.94 | 0.3143 | 0.00 | 0 | 0 |
| CHF / R | On | 19/09/2016 | Foreign Exchange Option | 16.62 | Put | | | 1,478.15370 | 1,592.437 | 20.94 | 0.6857 | 0.00 | 0 | 0 |
| Total CHF / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CHF / R | | | | | | | | | | | | 0.00 | 0 | 6,429 |
| CNH / R | On | 13/06/2016 | Foreign Exchange Future | | | 2.22360 | | 2.25150 | | | 0.0000 | 1,245,216.00 | 560 | 230 |
| CNH / R | On | 19/09/2016 | Foreign Exchange Future | | | 2.25560 | | 2.28370 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CNH / R Future | | | | | | | | | | | | 1,245,216.00 | 560 | 230 |
| CNH / R | On | 13/06/2016 | Foreign Exchange Option | 2.21 | Call | | | 880.87550 | 697.315 | 18.27 | 0.5485 | 0.00 | 0 | 0 |
| CNH / R | On | 13/06/2016 | Foreign Exchange Option | 2.21 | Put | | | 465.87550 | 561.315 | 18.27 | 0.4515 | 0.00 | 0 | 0 |
| CNH / R | On | 13/06/2016 | Foreign Exchange Option | 2.22 | Call | | | 822.32820 | 647.961 | 18.31 | 0.5233 | 0.00 | 0 | 0 |
| CNH / R | On | 13/06/2016 | Foreign Exchange Option | 2.22 | Put | | | 507.32820 | 611.961 | 18.31 | 0.4767 | 0.00 | 0 | 0 |
| CNH / R | On | 13/06/2016 | Foreign Exchange Option | 2.23 | Call | | | 766.17670 | 601.145 | 18.35 | 0.4981 | 0.00 | 0 | 0 |
| CNH / R | On | 13/06/2016 | Foreign Exchange Option | 2.23 | Put | | | 551.17670 | 665.145 | 18.35 | 0.5019 | 0.00 | 0 | 0 |
| CNH / R | On | 19/09/2016 | Foreign Exchange Option | 2.45 | Put | | | 2,237.13640 | 2,429.063 | 20.07 | 0.7161 | 0.00 | 0 | 0 |
| CNH / R | On | 19/09/2016 | Foreign Exchange Option | 2.46 | Call | | | 550.63230 | 464.408 | 20.13 | 0.2742 | 0.00 | 0 | 0 |
| CNH / R | On | 19/09/2016 | Foreign Exchange Option | 2.46 | Put | | | 2,313.63230 | 2,508.408 | 20.13 | 0.7258 | 0.00 | 0 | 0 |
| CNH / R | On | 19/09/2016 | Foreign Exchange Option | 2.47 | Call | | | 528.04240 | 444.591 | 20.20 | 0.2647 | 0.00 | 0 | 0 |
| CNH / R | On | 19/09/2016 | Foreign Exchange Option | 2.47 | Put | | | 2,391.04240 | 2,588.591 | 20.20 | 0.7353 | 0.00 | 0 | 0 |
| CNH / R | On | 19/09/2016 | Foreign Exchange Option | 2.45 | Call | | | 574.13640 | 485.063 | 20.07 | 0.2839 | 0.00 | 0 | 0 |
| Total CNH / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CNH / R | | | | | | | | | | | | 1,245,216.00 | 560 | 230 |
| DKK / R | On | 13/06/2016 | Foreign Exchange Future | | | 2.21380 | | 2.23820 | | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 19/09/2016 | Foreign Exchange Future | | | 2.26610 | | 2.29160 | | | 0.0000 | 0.00 | 0 | 0 |
| Total DKK / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| DKK / R | On | 13/06/2016 | Foreign Exchange Option | 2.08 | Call | | | 1,743.33790 | 1,527.843 | 19.61 | 0.8043 | 0.00 | 0 | 0 |
| DKK / R | On | 13/06/2016 | Foreign Exchange Option | 2.08 | Put | | | 161.33790 | 189.843 | 19.61 | 0.1957 | 0.00 | 0 | 0 |
| DKK / R | On | 13/06/2016 | Foreign Exchange Option | 2.09 | Call | | | 1,662.78090 | 1,451.645 | 19.66 | 0.7859 | 0.00 | 0 | 0 |
| DKK / R | On | 13/06/2016 | Foreign Exchange Option | 2.09 | Put | | | 180.78090 | 213.645 | 19.66 | 0.2141 | 0.00 | 0 | 0 |
| DKK / R | On | 13/06/2016 | Foreign Exchange Option | 2.10 | Call | | | 1,583.93900 | 1,377.486 | 19.70 | 0.7668 | 0.00 | 0 | 0 |
| DKK / R | On | 13/06/2016 | Foreign Exchange Option | 2.10 | Put | | | 201.93900 | 239.487 | 19.70 | 0.2332 | 0.00 | 0 | 0 |
| DKK / R | On | 19/09/2016 | Foreign Exchange Option | 2.39 | Call | | | 871.63840 | 761.013 | 21.42 | 0.3766 | 0.00 | 0 | 0 |
| DKK / R | On | 19/09/2016 | Foreign Exchange Option | 2.39 | Put | | | 1,855.63840 | 2,000.013 | 21.42 | 0.6234 | 0.00 | 0 | 0 |
| DKK / R | On | 19/09/2016 | Foreign Exchange Option | 2.40 | Call | | | 839.54180 | 732.784 | 21.49 | 0.3658 | 0.00 | 0 | 0 |
| DKK / R | On | 19/09/2016 | Foreign Exchange Option | 2.40 | Put | | | 1,923.54180 | 2,071.784 | 21.49 | 0.6342 | 0.00 | 0 | 0 |
| DKK / R | On | 19/09/2016 | Foreign Exchange Option | 2.41 | Call | | | 809.49260 | 705.537 | 21.56 | 0.3552 | 0.00 | 0 | 0 |
| DKK / R | On | 19/09/2016 | Foreign Exchange Option | 2.41 | Put | | | 1,993.49260 | 2,144.537 | 21.56 | 0.6448 | 0.00 | 0 | 0 |
| Total DKK / 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 DKK / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| HK\$/R | On | 13/06/2016 | Foreign Exchange Future | | | 1.86040 | | 1.88850 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/09/2016 | Foreign Exchange Future | | | 1.89740 | | 1.92630 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/12/2016 | Foreign Exchange Future | | | 1.93100 | | 1.96080 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/03/2017 | Foreign Exchange Future | | | 1.96280 | | 1.99310 | | | 0.0000 | 0.00 | 0 | 0 |
| Total HK\$/R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| HK\$/R | On | 13/06/2016 | Foreign Exchange Option | 2.12 | Call | | | 70.80560 | 46.646 | 22.02 | 0.0687 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/06/2016 | Foreign Exchange Option | 2.12 | Put | | | 2,385.80560 | 2,642.646 | 22.02 | 0.9313 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/06/2016 | Foreign Exchange Option | 2.13 | Call | | | 64.66730 | 41.873 | 22.11 | 0.0625 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/06/2016 | Foreign Exchange Option | 2.13 | Put | | | 2,479.66730 | 2,737.873 | 22.11 | 0.9375 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/06/2016 | Foreign Exchange Option | 2.14 | Call | | | 59.07470 | 37.571 | 22.19 | 0.0568 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/06/2016 | Foreign Exchange Option | 2.14 | Put | | | 2,574.07470 | 2,833.571 | 22.19 | 0.9432 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/09/2016 | Foreign Exchange Option | 2.12 | Call | | | 393.59150 | 328.362 | 21.27 | 0.2307 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/09/2016 | Foreign Exchange Option | 2.12 | Put | | | 2,330.59150 | 2,554.362 | 21.27 | 0.7693 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/09/2016 | Foreign Exchange Option | 2.13 | Call | | | 377.16620 | 313.929 | 21.39 | 0.2219 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/09/2016 | Foreign Exchange Option | 2.13 | Put | | | 2,414.16620 | 2,639.929 | 21.39 | 0.7781 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/09/2016 | Foreign Exchange Option | 2.14 | Call | | | 361.51730 | 300.195 | 21.50 | 0.2134 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/09/2016 | Foreign Exchange Option | 2.14 | Put | | | 2,498.51730 | 2,726.195 | 21.50 | 0.7866 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/12/2016 | Foreign Exchange Option | 2.12 | Call | | | 718.02710 | 627.370 | 20.78 | 0.3210 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/12/2016 | Foreign Exchange Option | 2.12 | Put | | | 2,310.02710 | 2,517.370 | 20.78 | 0.6790 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/12/2016 | Foreign Exchange Option | 2.13 | Call | | | 695.37790 | 607.635 | 20.88 | 0.3124 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/12/2016 | Foreign Exchange Option | 2.13 | Put | | | 2,387.37790 | 2,597.635 | 20.88 | 0.6876 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/12/2016 | Foreign Exchange Option | 2.14 | Call | | | 673.53770 | 588.622 | 20.99 | 0.3040 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/12/2016 | Foreign Exchange Option | 2.14 | Put | | | 2,465.53770 | 2,678.622 | 20.99 | 0.6960 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/03/2017 | Foreign Exchange Option | 2.14 | Call | | | 969.49520 | 864.281 | 20.62 | 0.3653 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/03/2017 | Foreign Exchange Option | 2.14 | Put | | | 2,438.49520 | 2,636.281 | 20.62 | 0.6347 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/03/2017 | Foreign Exchange Option | 2.15 | Call | | | 944.35050 | 841.522 | 20.71 | 0.3573 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/03/2017 | Foreign Exchange Option | 2.15 | Put | | | 2,513.35050 | 2,713.522 | 20.71 | 0.6427 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/03/2017 | Foreign Exchange Option | 2.16 | Call | | | 919.95660 | 819.521 | 20.80 | 0.3494 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/03/2017 | Foreign Exchange Option | 2.16 | Put | | | 2,588.95660 | 2,791.521 | 20.80 | 0.6506 | 0.00 | 0 | 0 |
| Total HK\$/R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total HK\$/R | | | | | | | | | | | | 0.00 | 0 | 0 |
| KES / R | On | 13/06/2016 | Foreign Exchange Future | | | 0.14130 | | 0.14330 | | | 0.0000 | 0.00 | 0 | 1,266 |
| KES / R | On | 19/09/2016 | Foreign Exchange Future | | | 0.14120 | | 0.14330 | | | 0.0000 | 0.00 | 0 | 0 |
| KES / R | On | 19/12/2016 | Foreign Exchange Future | | | 0.14180 | | 0.14290 | | | 0.0000 | 0.00 | 0 | 0 |
| Total KES / R Future | | | | | | | | | | | | 0.00 | 0 | 1,266 |
| Total KES / R | | | | | | | | | | | | 0.00 | 0 | 1,266 |
| NGN / R | On | 13/06/2016 | Foreign Exchange Future | | | 0.06740 | | 0.06830 | | | 0.0000 | 0.00 | 0 | 11,085 |
| NGN / R | On | 19/09/2016 | Foreign Exchange Future | | | 0.06110 | | 0.06220 | | | 0.0000 | 0.00 | 0 | 0 |
| NGN / R | On | 19/12/2016 | Foreign Exchange Future | | | 0.05750 | | 0.05830 | | | 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 NGN / R Future | | | | | | | | | | | | 0.00 | 0 | 11,085 |
| Total NGN / R | | | | | | | | | | | | 0.00 | 0 | 11,085 |
| NZ\$ / R | On | 13/06/2016 | Foreign Exchange Future | | | 10.11410 | | 10.14000 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/09/2016 | Foreign Exchange Future | | | 10.26710 | | 10.29490 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/12/2016 | Foreign Exchange Future | | | 10.41150 | | 10.44260 | | | 0.0000 | 0.00 | 0 | 0 |
| Total NZ\$ / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/06/2016 | Foreign Exchange Option | 9.01 | Call | | | 1,144.44060 | 1,116.764 | 17.74 | 0.9566 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/06/2016 | Foreign Exchange Option | 9.01 | Put | | | 14.44060 | 12.665 | 17.74 | 0.0434 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/06/2016 | Foreign Exchange Option | 8.99 | Call | | | 1,163.77770 | 1,136.192 | 17.86 | 0.9586 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/06/2016 | Foreign Exchange Option | 8.99 | Put | | | 13.77770 | 12.092 | 17.86 | 0.0414 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/06/2016 | Foreign Exchange Option | 9.00 | Call | | | 1,154.10520 | 1,126.475 | 17.80 | 0.9576 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/06/2016 | Foreign Exchange Option | 9.00 | Put | | | 14.10520 | 12.375 | 17.80 | 0.0424 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/09/2016 | Foreign Exchange Option | 9.46 | Call | | | 986.58120 | 959.074 | 17.43 | 0.7829 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/09/2016 | Foreign Exchange Option | 9.46 | Put | | | 151.68120 | 151.974 | 17.43 | 0.2171 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/09/2016 | Foreign Exchange Option | 9.47 | Call | | | 978.90650 | 951.429 | 17.42 | 0.7802 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/09/2016 | Foreign Exchange Option | 9.47 | Put | | | 154.00650 | 154.329 | 17.42 | 0.2198 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/09/2016 | Foreign Exchange Option | 9.48 | Call | | | 971.26060 | 943.813 | 17.41 | 0.7776 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/09/2016 | Foreign Exchange Option | 9.48 | Put | | | 156.36060 | 156.713 | 17.41 | 0.2224 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.85 | Call | | | 444.94720 | 425.108 | 17.89 | 0.4173 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.85 | Put | | | 852.34720 | 863.608 | 17.89 | 0.5827 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.86 | Call | | | 441.67090 | 421.896 | 17.91 | 0.4149 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.86 | Put | | | 859.07090 | 870.396 | 17.91 | 0.5851 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.87 | Call | | | 438.42040 | 418.706 | 17.92 | 0.4126 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.87 | Put | | | 865.82040 | 877.206 | 17.92 | 0.5874 | 0.00 | 0 | 0 |
| Total NZ\$ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total NZ\$ / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| PULA / R | On | 13/06/2016 | Foreign Exchange Future | | | 1.34930 | | 1.35210 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/09/2016 | Foreign Exchange Future | | | 1.36330 | | 1.36690 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/12/2016 | Foreign Exchange Future | | | 1.37680 | | 1.37990 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 13/03/2017 | Foreign Exchange Future | | | 1.38610 | | 1.38930 | | | 0.0000 | 0.00 | 0 | 0 |
| Total PULA / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| PULA / R | On | 13/06/2016 | Foreign Exchange Option | 1.32 | Call | | | 321.00000 | 293.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 13/06/2016 | Foreign Exchange Option | 1.32 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 13/06/2016 | Foreign Exchange Option | 1.33 | Call | | | 221.00000 | 193.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 13/06/2016 | Foreign Exchange Option | 1.33 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 13/06/2016 | Foreign Exchange Option | 1.34 | Call | | | 121.00000 | 93.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 13/06/2016 | Foreign Exchange Option | 1.34 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/09/2016 | Foreign Exchange Option | 1.42 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/09/2016 | Foreign Exchange Option | 1.42 | Put | | | 531.00000 | 567.000 | | 1.0000 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------------|----|------------|-------------------------|--------|------------|--------------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| PULA / R | On | 19/09/2016 | Foreign Exchange Option | 1.40 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/09/2016 | Foreign Exchange Option | 1.40 | Put | | | 331.00000 | 367.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/09/2016 | Foreign Exchange Option | 1.41 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/09/2016 | Foreign Exchange Option | 1.41 | Put | | | 431.00000 | 467.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/12/2016 | Foreign Exchange Option | 1.41 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/12/2016 | Foreign Exchange Option | 1.41 | Put | | | 301.00000 | 332.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/12/2016 | Foreign Exchange Option | 1.42 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/12/2016 | Foreign Exchange Option | 1.42 | Put | | | 401.00000 | 432.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/12/2016 | Foreign Exchange Option | 1.40 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/12/2016 | Foreign Exchange Option | 1.40 | Put | | | 201.00000 | 232.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 13/03/2017 | Foreign Exchange Option | 1.42 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 13/03/2017 | Foreign Exchange Option | 1.42 | Put | | | 307.00000 | 339.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 13/03/2017 | Foreign Exchange Option | 1.43 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 13/03/2017 | Foreign Exchange Option | 1.43 | Put | | | 407.00000 | 439.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 13/03/2017 | Foreign Exchange Option | 1.44 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 13/03/2017 | Foreign Exchange Option | 1.44 | Put | | | 507.00000 | 539.000 | | 1.0000 | 0.00 | 0 | 0 |
| Total PULA / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total PULA / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| QUANTO € | On | 13/06/2016 | Foreign Exchange Future | | | 1.13880 | | 1.13450 | | | 0.0000 | 0.00 | 0 | 10,596 |
| QUANTO € | On | 19/09/2016 | Foreign Exchange Future | | | 1.14250 | | 1.13810 | | | 0.0000 | 0.00 | 0 | 0 |
| QUANTO € | On | 19/12/2016 | Foreign Exchange Future | | | 1.14630 | | 1.14200 | | | 0.0000 | 0.00 | 0 | 0 |
| Total QUANTO € / \$ Future | | | | | | | | | | | | 0.00 | 0 | 10,596 |
| Total QUANTO € / \$ | | | | | | | | | | | | 0.00 | 0 | 10,596 |
| RAIN | On | 13/06/2016 | Foreign Exchange Future | | | 25,566.63000 | | 25,895.29000 | | | 0.0000 | 0.00 | 0 | 0 |
| RAIN | On | 19/09/2016 | Foreign Exchange Future | | | 26,076.62000 | | 26,413.31000 | | | 0.0000 | 0.00 | 0 | 0 |
| Total RAIN Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total RAIN | | | | | | | | | | | | 0.00 | 0 | 0 |
| SGD / R | On | 13/06/2016 | Foreign Exchange Future | | | 10.78360 | | 10.81390 | | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R | On | 19/09/2016 | Foreign Exchange Future | | | 10.98220 | | 11.01110 | | | 0.0000 | 0.00 | 0 | 0 |
| Total SGD / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| SGD / R | On | 13/06/2016 | Foreign Exchange Option | 10.19 | Call | | | 686.04580 | 655.755 | 15.83 | 0.8295 | 0.00 | 0 | 0 |
| SGD / R | On | 13/06/2016 | Foreign Exchange Option | 10.19 | Put | | | 62.14580 | 62.155 | 15.83 | 0.1705 | 0.00 | 0 | 0 |
| SGD / R | On | 13/06/2016 | Foreign Exchange Option | 10.20 | Call | | | 677.91550 | 647.741 | 15.84 | 0.8253 | 0.00 | 0 | 0 |
| SGD / R | On | 13/06/2016 | Foreign Exchange Option | 10.20 | Put | | | 64.01550 | 64.141 | 15.84 | 0.1747 | 0.00 | 0 | 0 |
| SGD / R | On | 13/06/2016 | Foreign Exchange Option | 10.21 | Call | | | 669.82750 | 639.772 | 15.85 | 0.8210 | 0.00 | 0 | 0 |
| SGD / R | On | 13/06/2016 | Foreign Exchange Option | 10.21 | Put | | | 65.92750 | 66.172 | 15.85 | 0.1790 | 0.00 | 0 | 0 |
| SGD / R | On | 19/09/2016 | Foreign Exchange Option | 11.62 | Call | | | 271.60810 | 257.297 | 17.64 | 0.3310 | 0.00 | 0 | 0 |
| SGD / R | On | 19/09/2016 | Foreign Exchange Option | 11.62 | Put | | | 880.50810 | 895.097 | 17.64 | 0.6690 | 0.00 | 0 | 0 |
| SGD / R | On | 19/09/2016 | Foreign Exchange Option | 11.63 | Call | | | 269.10980 | 254.884 | 17.66 | 0.3285 | 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 |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-------------------------|------------------|------------------|
| SGD / R | On | 19/09/2016 | Foreign Exchange Option | 11.63 | Put | | | 888.00980 | 902.684 | 17.66 | 0.6715 | 0.00 | 0 | 0 |
| SGD / R | On | 19/09/2016 | Foreign Exchange Option | 11.64 | Call | | | 266.63710 | 252.495 | 17.68 | 0.3260 | 0.00 | 0 | 0 |
| SGD / R | On | 19/09/2016 | Foreign Exchange Option | 11.64 | Put | | | 895.53710 | 910.295 | 17.68 | 0.6740 | 0.00 | 0 | 0 |
| Total SGD / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total SGD / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| TRY / R | On | 13/06/2016 | Foreign Exchange Future | | | 5.03090 | | 5.08150 | | | 0.0000 | 0.00 | 0 | 0 |
| TRY / R | On | 19/09/2016 | Foreign Exchange Future | | | 5.00820 | | 5.06130 | | | 0.0000 | 0.00 | 0 | 0 |
| Total TRY / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| TRY / R | On | 13/06/2016 | Foreign Exchange Option | 4.76 | Call | | | 345.41080 | 300.324 | 15.69 | 0.8263 | 0.00 | 0 | 0 |
| TRY / R | On | 13/06/2016 | Foreign Exchange Option | 4.76 | Put | | | 23.91080 | 29.424 | 15.69 | 0.1737 | 0.00 | 0 | 0 |
| TRY / R | On | 13/06/2016 | Foreign Exchange Option | 4.77 | Call | | | 336.89140 | 292.158 | 15.66 | 0.8176 | 0.00 | 0 | 0 |
| TRY / R | On | 13/06/2016 | Foreign Exchange Option | 4.77 | Put | | | 25.39140 | 31.258 | 15.66 | 0.1824 | 0.00 | 0 | 0 |
| TRY / R | On | 13/06/2016 | Foreign Exchange Option | 4.78 | Call | | | 328.44600 | 284.081 | 15.64 | 0.8086 | 0.00 | 0 | 0 |
| TRY / R | On | 13/06/2016 | Foreign Exchange Option | 4.78 | Put | | | 26.94600 | 33.181 | 15.64 | 0.1914 | 0.00 | 0 | 0 |
| TRY / R | On | 19/09/2016 | Foreign Exchange Option | 5.26 | Call | | | 127.75670 | 107.178 | 15.80 | 0.3342 | 0.00 | 0 | 0 |
| TRY / R | On | 19/09/2016 | Foreign Exchange Option | 5.26 | Put | | | 326.45670 | 358.978 | 15.80 | 0.6658 | 0.00 | 0 | 0 |
| TRY / R | On | 19/09/2016 | Foreign Exchange Option | 5.27 | Call | | | 124.60140 | 104.578 | 15.83 | 0.3279 | 0.00 | 0 | 0 |
| TRY / R | On | 19/09/2016 | Foreign Exchange Option | 5.27 | Put | | | 333.30140 | 366.378 | 15.83 | 0.6721 | 0.00 | 0 | 0 |
| TRY / R | On | 19/09/2016 | Foreign Exchange Option | 5.25 | Call | | | 130.97580 | 109.835 | 15.77 | 0.3407 | 0.00 | 0 | 0 |
| TRY / R | On | 19/09/2016 | Foreign Exchange Option | 5.25 | Put | | | 319.67580 | 351.635 | 15.77 | 0.6593 | 0.00 | 0 | 0 |
| Total TRY / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total TRY / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| ZMW / R | On | 13/06/2016 | Foreign Exchange Future | | | 1.49860 | | 1.52570 | | | 0.0000 | 0.00 | 0 | 0 |
| ZMW / R | On | 19/09/2016 | Foreign Exchange Future | | | 1.42230 | | 1.44870 | | | 0.0000 | 0.00 | 0 | 0 |
| Total ZMW / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total ZMW / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total Futures | | | | | | | | | | | | 2,106,214,881.94 | 145,197 | 1,122,530 |
| Total Options | | | | | | | | | | | | 17,379,938.28 | 39,050 | 1,792,356 |
| Grand Total: | | | | | | | | | | | | 2,123,594,820.21 | 184,247 | 2,914,886 |