



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: 12/02/2016

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|------------------|------------------|---------------|
| \$ / R On 12/02/2016 Foreign Exchange Future | | | 15.90250 | | 15.72090 | | | 0.0000 | 24,060,482.50 | 1,513 | 0 |
| \$ / R On 15/02/2016 Foreign Exchange Future | | | 15.90550 | | 15.72090 | | | 0.0000 | 0.00 | 0 | 4,330 |
| \$ / R On 16/02/2016 Foreign Exchange Future | | | 15.90550 | | 15.72090 | | | 0.0000 | 986,141.00 | 62 | 924 |
| \$ / R On 17/02/2016 Foreign Exchange Future | | | 15.90550 | | 15.71330 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 19/02/2016 Foreign Exchange Future | | | 15.90850 | | 15.71920 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 25/02/2016 Foreign Exchange Future | | | 15.92620 | | 15.73680 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 26/02/2016 Foreign Exchange Future | | | 15.92920 | | 15.73970 | | | 0.0000 | 0.00 | 0 | 392 |
| \$ / R On 29/02/2016 Foreign Exchange Future | | | 15.93810 | | 15.74840 | | | 0.0000 | 0.00 | 0 | 306 |
| \$ / R On 01/03/2016 Foreign Exchange Future | | | 15.94110 | | 15.75120 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 02/03/2016 Foreign Exchange Future | | | 15.94410 | | 15.75410 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 07/03/2016 Foreign Exchange Future | | | 15.95890 | | 15.76860 | | | 0.0000 | 0.00 | 0 | 301 |
| \$ / R On 11/03/2016 Foreign Exchange Future | | | 15.97080 | | 15.78020 | | | 0.0000 | 0.00 | 0 | 272 |
| \$ / R On 14/03/2016 Foreign Exchange Future | | | 15.97980 | | 15.78890 | | | 0.0000 | 1,241,278,904.40 | 77,678 | 925,426 |
| \$ / R On 15/03/2016 Foreign Exchange Future | | | 15.98270 | | 15.79170 | | | 0.0000 | 0.00 | 0 | 350 |
| \$ / R On 16/03/2016 Foreign Exchange Future | | | 15.98570 | | 15.79460 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 23/03/2016 Foreign Exchange Future | | | 16.00700 | | 15.81540 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 29/03/2016 Foreign Exchange Future | | | 16.02540 | | 15.83310 | | | 0.0000 | 0.00 | 0 | 140 |
| \$ / R On 31/03/2016 Foreign Exchange Future | | | 16.03150 | | 15.83900 | | | 0.0000 | 5,194,206.00 | 324 | 359 |
| \$ / R On 04/04/2016 Foreign Exchange Future | | | 16.04370 | | 15.85090 | | | 0.0000 | 0.00 | 0 | 140 |
| \$ / R On 05/04/2016 Foreign Exchange Future | | | 16.04680 | | 15.85380 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 06/04/2016 Foreign Exchange Future | | | 16.04980 | | 15.85680 | | | 0.0000 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-------------------------|------------------|------------------|
| \$ / R | On | 07/04/2016 | Foreign Exchange Future | | | 16.05290 | | 15.85980 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 11/04/2016 | Foreign Exchange Future | | | 16.06510 | | 15.87160 | | | 0.0000 | 0.00 | 0 | 100 |
| \$ / R | On | 15/04/2016 | Foreign Exchange Future | | | 16.07730 | | 15.88340 | | | 0.0000 | 0.00 | 0 | 1,991 |
| \$ / R | On | 18/04/2016 | Foreign Exchange Future | | | 16.08650 | | 15.89230 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 20/04/2016 | Foreign Exchange Future | | | 16.09240 | | 15.89830 | | | 0.0000 | 0.00 | 0 | 700 |
| \$ / R | On | 25/04/2016 | Foreign Exchange Future | | | 16.10720 | | 15.91330 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Future | | | 16.11010 | | 15.91630 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 29/04/2016 | Foreign Exchange Future | | | 16.11900 | | 15.92530 | | | 0.0000 | 0.00 | 0 | 500 |
| \$ / R | On | 04/05/2016 | Foreign Exchange Future | | | 16.13380 | | 16.70340 | | | 0.0000 | 0.00 | 0 | 370 |
| \$ / R | On | 10/05/2016 | Foreign Exchange Future | | | 16.15150 | | 15.95830 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/05/2016 | Foreign Exchange Future | | | 16.16030 | | 15.96730 | | | 0.0000 | 0.00 | 0 | 50 |
| \$ / R | On | 17/05/2016 | Foreign Exchange Future | | | 16.17220 | | 15.97930 | | | 0.0000 | 0.00 | 0 | 100 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Future | | | 16.20320 | | 16.00980 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2016 | Foreign Exchange Future | | | 16.21560 | | 16.02200 | | | 0.0000 | 0.00 | 0 | 338 |
| \$ / R | On | 06/06/2016 | Foreign Exchange Future | | | 16.23420 | | 16.04030 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 08/06/2016 | Foreign Exchange Future | | | 16.24040 | | 16.04640 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Future | | | 16.24350 | | 16.04940 | | | 0.0000 | 0.00 | 0 | 264 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Future | | | 16.25600 | | 16.06160 | | | 0.0000 | 413,113,728.00 | 25,413 | 173,571 |
| \$ / R | On | 24/06/2016 | Foreign Exchange Future | | | 16.29010 | | 16.09510 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Future | | | 16.30250 | | 16.10730 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 26/07/2016 | Foreign Exchange Future | | | 16.38940 | | 16.19270 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Future | | | 16.39250 | | 16.19570 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 11/08/2016 | Foreign Exchange Future | | | 16.43900 | | 16.24140 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 15/08/2016 | Foreign Exchange Future | | | 16.45150 | | 16.25360 | | | 0.0000 | 0.00 | 0 | 105 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Future | | | 16.48710 | | 16.28910 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Future | | | 16.52310 | | 16.32490 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 08/09/2016 | Foreign Exchange Future | | | 16.52970 | | 16.33140 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 09/09/2016 | Foreign Exchange Future | | | 16.53300 | | 16.33460 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2016 | Foreign Exchange Future | | | 16.54610 | | 16.34760 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Future | | | 16.55260 | | 16.35410 | | | 0.0000 | 0.00 | 0 | 259 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Future | | | 16.56570 | | 16.36710 | | | 0.0000 | 496,971.00 | 30 | 135,199 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Future | | | 16.59520 | | 16.39640 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Future | | | 16.68680 | | 16.48730 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Future | | | 16.79640 | | 16.59570 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Future | | | 16.85110 | | 16.64930 | | | 0.0000 | 0.00 | 0 | 251 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Future | | | 16.86810 | | 16.66600 | | | 0.0000 | 5,060,430.00 | 300 | 14,703 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Future | | | 17.12710 | | 16.92130 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Future | | | 17.34750 | | 17.14760 | | | 0.0000 | 0.00 | 0 | 0 |
| Total \$ / R Future | | | | | | | | | | | | 1,690,190,862.90 | 105,320 | 1,261,441 |
| \$ / R | On | 12/02/2016 | Foreign Exchange Option | 16.66 | Call | | | 0.67410 | 0.000 | 11.49 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 12/02/2016 | Foreign Exchange Option | 16.66 | Put | | | 939.77410 | 757.500 | 11.49 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 12/02/2016 | Foreign Exchange Option | 16.69 | Call | | | 0.58990 | 0.000 | 11.49 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 12/02/2016 | Foreign Exchange Option | 16.69 | Put | | | 969.68990 | 787.500 | 11.49 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 12/02/2016 | Foreign Exchange Option | 11.60 | Call | | | 4,120.90000 | 4,302.500 | 11.49 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 12/02/2016 | Foreign Exchange Option | 11.60 | Put | | | 0.00000 | 0.000 | 11.49 | 0.0000 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 12/02/2016 | Foreign Exchange Option | 15.40 | Call | | | 329.29440 | 502.500 | 11.49 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 12/02/2016 | Foreign Exchange Option | 15.40 | Put | | | 8.39440 | 0.000 | 11.49 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 15/02/2016 | Foreign Exchange Option | 16.78 | Call | | | 4.04010 | 1.975 | 26.90 | 0.0145 | 0.00 | 0 | 0 |
| \$ / R | On | 15/02/2016 | Foreign Exchange Option | 16.78 | Put | | | 1,063.14010 | 876.475 | 26.90 | 0.9855 | 0.00 | 0 | 0 |
| \$ / R | On | 16/02/2016 | Foreign Exchange Option | 16.61 | Call | | | 10.28210 | 11.861 | 26.70 | 0.0622 | 0.00 | 0 | 0 |
| \$ / R | On | 16/02/2016 | Foreign Exchange Option | 16.61 | Put | | | 899.38210 | 716.361 | 26.70 | 0.9378 | 0.00 | 0 | 0 |
| \$ / R | On | 17/02/2016 | Foreign Exchange Option | 16.64 | Call | | | 8.98080 | 17.146 | 26.80 | 0.0773 | 0.00 | 0 | 0 |
| \$ / R | On | 17/02/2016 | Foreign Exchange Option | 16.64 | Put | | | 935.68080 | 751.646 | 26.80 | 0.9227 | 0.00 | 0 | 0 |
| \$ / R | On | 19/02/2016 | Foreign Exchange Option | 14.91 | Call | | | 818.29380 | 1,003.103 | 23.71 | 0.9767 | 0.00 | 0 | 100 |
| \$ / R | On | 19/02/2016 | Foreign Exchange Option | 14.91 | Put | | | 9.09380 | 4.603 | 23.71 | 0.0233 | 0.00 | 0 | 0 |
| \$ / R | On | 19/02/2016 | Foreign Exchange Option | 15.87 | Call | | | 0.00000 | 201.781 | 20.72 | 0.5393 | 403,562.40 | 2,000 | 1,000 |
| \$ / R | On | 19/02/2016 | Foreign Exchange Option | 15.87 | Put | | | 0.00000 | 163.281 | 20.72 | 0.4607 | 0.00 | 0 | 0 |
| \$ / R | On | 19/02/2016 | Foreign Exchange Option | 13.93 | Call | | | 1,790.06160 | 1,978.866 | 33.05 | 0.9983 | 0.00 | 0 | 3,600 |
| \$ / R | On | 19/02/2016 | Foreign Exchange Option | 13.93 | Put | | | 0.86160 | 0.366 | 33.05 | 0.0017 | 0.00 | 0 | 0 |
| \$ / R | On | 19/02/2016 | Foreign Exchange Option | 14.30 | Call | | | 1,421.39900 | 1,609.499 | 29.92 | 0.9952 | 0.00 | 0 | 0 |
| \$ / R | On | 19/02/2016 | Foreign Exchange Option | 14.30 | Put | | | 2.19900 | 0.998 | 29.92 | 0.0048 | 0.00 | 0 | 100 |
| \$ / R | On | 25/02/2016 | Foreign Exchange Option | 13.50 | Call | | | 2,237.42870 | 2,426.531 | 29.37 | 0.9987 | 0.00 | 0 | 0 |
| \$ / R | On | 25/02/2016 | Foreign Exchange Option | 13.50 | Put | | | 0.62870 | 0.331 | 29.37 | 0.0013 | 0.00 | 0 | 150 |
| \$ / R | On | 25/02/2016 | Foreign Exchange Option | 14.84 | Call | | | 914.76430 | 1,096.945 | 21.67 | 0.9598 | 0.00 | 0 | 250 |
| \$ / R | On | 25/02/2016 | Foreign Exchange Option | 14.84 | Put | | | 17.96430 | 10.745 | 21.67 | 0.0402 | 0.00 | 0 | 0 |
| \$ / R | On | 25/02/2016 | Foreign Exchange Option | 15.64 | Call | | | 296.85310 | 404.739 | 19.72 | 0.6935 | 0.00 | 0 | 150 |
| \$ / R | On | 25/02/2016 | Foreign Exchange Option | 15.64 | Put | | | 200.05310 | 118.539 | 19.72 | 0.3065 | 0.00 | 0 | 0 |
| \$ / R | On | 25/02/2016 | Foreign Exchange Option | 11.80 | Call | | | 3,936.82680 | 4,126.200 | 27.24 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 25/02/2016 | Foreign Exchange Option | 11.80 | Put | | | 0.02680 | 0.000 | 27.24 | 0.0000 | 0.00 | 0 | 250 |
| \$ / R | On | 26/02/2016 | Foreign Exchange Option | 14.65 | Call | | | 1,103.82460 | 1,287.904 | 23.11 | 0.9694 | 0.00 | 0 | 0 |
| \$ / R | On | 26/02/2016 | Foreign Exchange Option | 14.65 | Put | | | 14.12460 | 8.704 | 23.11 | 0.0306 | 0.00 | 0 | 0 |
| \$ / R | On | 29/02/2016 | Foreign Exchange Option | 13.92 | Call | | | 1,831.45140 | 2,018.915 | 23.30 | 0.9967 | 0.00 | 0 | 0 |
| \$ / R | On | 29/02/2016 | Foreign Exchange Option | 13.92 | Put | | | 3.05140 | 0.815 | 23.30 | 0.0033 | 0.00 | 0 | 100 |
| \$ / R | On | 29/02/2016 | Foreign Exchange Option | 14.60 | Call | | | 1,164.02710 | 1,348.267 | 22.40 | 0.9670 | 0.00 | 0 | 100 |
| \$ / R | On | 29/02/2016 | Foreign Exchange Option | 14.60 | Put | | | 15.62710 | 10.167 | 22.40 | 0.0330 | 0.00 | 0 | 0 |
| \$ / R | On | 29/02/2016 | Foreign Exchange Option | 16.16 | Call | | | 130.98110 | 181.418 | 20.15 | 0.3835 | 0.00 | 0 | 5,000 |
| \$ / R | On | 29/02/2016 | Foreign Exchange Option | 16.16 | Put | | | 542.58110 | 403.318 | 20.15 | 0.6165 | 0.00 | 0 | 0 |
| \$ / R | On | 01/03/2016 | Foreign Exchange Option | 16.26 | Call | | | 115.77860 | 159.546 | 20.45 | 0.3396 | 0.00 | 0 | 2,500 |
| \$ / R | On | 01/03/2016 | Foreign Exchange Option | 16.26 | Put | | | 624.57860 | 478.446 | 20.45 | 0.6604 | 0.00 | 0 | 0 |
| \$ / R | On | 02/03/2016 | Foreign Exchange Option | 14.61 | Call | | | 1,162.89130 | 1,345.876 | 21.70 | 0.9632 | 0.00 | 0 | 10,000 |
| \$ / R | On | 02/03/2016 | Foreign Exchange Option | 14.61 | Put | | | 18.79130 | 11.776 | 21.70 | 0.0368 | 0.00 | 0 | 0 |
| \$ / R | On | 02/03/2016 | Foreign Exchange Option | 14.62 | Call | | | 1,153.34120 | 1,336.147 | 21.65 | 0.9624 | 0.00 | 0 | 10,000 |
| \$ / R | On | 02/03/2016 | Foreign Exchange Option | 14.62 | Put | | | 19.24120 | 12.047 | 21.65 | 0.0376 | 0.00 | 0 | 0 |
| \$ / R | On | 02/03/2016 | Foreign Exchange Option | 15.50 | Call | | | 432.45120 | 554.824 | 19.44 | 0.7451 | 0.00 | 0 | 30,000 |
| \$ / R | On | 02/03/2016 | Foreign Exchange Option | 15.50 | Put | | | 178.35120 | 110.724 | 19.44 | 0.2549 | 0.00 | 0 | 0 |
| \$ / R | On | 02/03/2016 | Foreign Exchange Option | 14.60 | Call | | | 1,172.45120 | 1,355.611 | 21.75 | 0.9640 | 0.00 | 0 | 10,000 |
| \$ / R | On | 02/03/2016 | Foreign Exchange Option | 14.60 | Put | | | 18.35120 | 11.511 | 21.75 | 0.0360 | 0.00 | 0 | 0 |
| \$ / R | On | 07/03/2016 | Foreign Exchange Option | 14.65 | Call | | | 1,145.09430 | 1,324.651 | 20.07 | 0.9543 | 0.00 | 0 | 0 |
| \$ / R | On | 07/03/2016 | Foreign Exchange Option | 14.65 | Put | | | 26.49430 | 15.751 | 20.07 | 0.0457 | 0.00 | 0 | 0 |
| \$ / R | On | 11/03/2016 | Foreign Exchange Option | 12.53 | Call | | | 3,250.59570 | 3,440.995 | 27.34 | 0.9994 | 0.00 | 0 | 0 |
| \$ / R | On | 11/03/2016 | Foreign Exchange Option | 12.53 | Put | | | 0.39570 | 0.195 | 27.34 | 0.0006 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.75 | Put | | | 1,064.58440 | 903.574 | 21.45 | 0.7648 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.27 | Call | | | 200.09650 | 254.066 | 20.37 | 0.3922 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.27 | Put | | | 681.19650 | 544.266 | 20.37 | 0.6078 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.34 | Call | | | 182.25700 | 231.903 | 20.52 | 0.3659 | 0.00 | 0 | 2,500 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.34 | Put | | | 733.35700 | 592.103 | 20.52 | 0.6341 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.45 | Call | | | 157.11580 | 200.499 | 20.77 | 0.3268 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.45 | Put | | | 818.21580 | 670.699 | 20.77 | 0.6732 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.11 | Call | | | 246.81090 | 311.645 | 20.01 | 0.4562 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.11 | Put | | | 567.91090 | 441.845 | 20.01 | 0.5438 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.15 | Call | | | 234.31670 | 296.307 | 20.10 | 0.4397 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.15 | Put | | | 595.41670 | 466.507 | 20.10 | 0.5603 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.20 | Call | | | 219.47650 | 278.033 | 20.21 | 0.4196 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.20 | Put | | | 630.57650 | 498.233 | 20.21 | 0.5804 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.90 | Call | | | 322.20260 | 404.214 | 19.59 | 0.5463 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.90 | Put | | | 433.30260 | 324.414 | 19.59 | 0.4537 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.99 | Call | | | 287.80520 | 361.644 | 19.74 | 0.5070 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.99 | Put | | | 488.90520 | 371.844 | 19.74 | 0.4930 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.00 | Call | | | 284.18100 | 357.244 | 19.76 | 0.5027 | 0.00 | 0 | 750 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.00 | Put | | | 495.28100 | 377.444 | 19.76 | 0.4973 | 0.00 | 0 | 502 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.75 | Call | | | 387.94460 | 484.504 | 19.41 | 0.6119 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.75 | Put | | | 349.04460 | 254.704 | 19.41 | 0.3881 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.77 | Call | | | 378.36870 | 473.215 | 19.43 | 0.6032 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.77 | Put | | | 359.46870 | 263.415 | 19.43 | 0.3968 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.85 | Call | | | 342.73790 | 429.858 | 19.53 | 0.5682 | 0.00 | 0 | 2,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.85 | Put | | | 403.83790 | 300.058 | 19.53 | 0.4318 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.59 | Call | | | 470.88760 | 581.275 | 19.22 | 0.6804 | 0.00 | 0 | 3,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.59 | Put | | | 271.98760 | 191.475 | 19.22 | 0.3196 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.60 | Call | | | 465.37100 | 574.893 | 19.23 | 0.6763 | 0.00 | 0 | 2,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.60 | Put | | | 276.47100 | 195.093 | 19.23 | 0.3237 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.70 | Call | | | 412.64990 | 513.514 | 19.35 | 0.6336 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.70 | Put | | | 323.74990 | 233.714 | 19.35 | 0.3664 | 0.00 | 0 | 31,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.55 | Call | | | 493.39960 | 607.245 | 19.17 | 0.6971 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.55 | Put | | | 254.49960 | 177.445 | 19.17 | 0.3029 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.56 | Call | | | 487.70480 | 600.687 | 19.18 | 0.6929 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.56 | Put | | | 258.80480 | 180.887 | 19.18 | 0.3071 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.57 | Call | | | 482.05450 | 594.172 | 19.19 | 0.6888 | 0.00 | 0 | 5,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.57 | Put | | | 263.15450 | 184.372 | 19.19 | 0.3112 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.45 | Call | | | 552.79330 | 675.201 | 19.05 | 0.7373 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.45 | Put | | | 213.89330 | 145.401 | 19.05 | 0.2627 | 0.00 | 0 | 15,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.46 | Call | | | 546.65440 | 668.213 | 19.06 | 0.7334 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.46 | Put | | | 217.75440 | 148.413 | 19.06 | 0.2666 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.53 | Call | | | 504.92290 | 620.492 | 19.15 | 0.7053 | 0.00 | 0 | 17,500 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.53 | Put | | | 246.02290 | 170.692 | 19.15 | 0.2947 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.20 | Call | | | 720.33060 | 862.965 | 18.76 | 0.8271 | 0.00 | 0 | 500 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.20 | Put | | | 131.43060 | 83.165 | 18.76 | 0.1729 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.25 | Call | | | 684.70740 | 823.488 | 18.82 | 0.8106 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.25 | Put | | | 145.80740 | 93.688 | 18.82 | 0.1894 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.27 | Call | | | 670.74710 | 807.955 | 18.84 | 0.8037 | 0.00 | 0 | 38,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.27 | Put | | | 151.84710 | 98.155 | 18.84 | 0.1963 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.03 | Call | | | 848.85880 | 1,004.437 | 18.64 | 0.8760 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.03 | Put | | | 89.95880 | 54.637 | 18.64 | 0.1240 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.04 | Call | | | 840.99550 | 995.849 | 18.65 | 0.8734 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.04 | Put | | | 92.09550 | 56.049 | 18.65 | 0.1266 | 0.00 | 0 | 3,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.16 | Call | | | 749.56130 | 895.191 | 18.71 | 0.8397 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.16 | Put | | | 120.66130 | 75.391 | 18.71 | 0.1603 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.99 | Call | | | 880.73340 | 1,039.063 | 18.62 | 0.8860 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.99 | Put | | | 81.83340 | 49.263 | 18.62 | 0.1140 | 0.00 | 0 | 25,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.00 | Call | | | 872.66700 | 1,030.365 | 18.63 | 0.8835 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.00 | Put | | | 83.76700 | 50.565 | 18.63 | 0.1165 | 0.00 | 0 | 41,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.01 | Call | | | 864.69370 | 1,021.695 | 18.63 | 0.8810 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.01 | Put | | | 85.79370 | 51.895 | 18.63 | 0.1190 | 0.00 | 0 | 15,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.75 | Call | | | 1,083.63690 | 1,254.950 | 18.51 | 0.9346 | 0.00 | 0 | 29,370 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.75 | Put | | | 44.73690 | 25.150 | 18.51 | 0.0654 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.80 | Call | | | 1,039.99600 | 1,208.948 | 18.54 | 0.9260 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.80 | Put | | | 51.09600 | 29.148 | 18.54 | 0.0740 | 0.00 | 0 | 15,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.90 | Call | | | 954.79980 | 1,118.486 | 18.58 | 0.9064 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.90 | Put | | | 65.89980 | 38.686 | 18.58 | 0.0936 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.50 | Call | | | 1,310.56030 | 1,491.091 | 18.40 | 0.9671 | 0.00 | 0 | 1,300 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.50 | Put | | | 21.66030 | 11.291 | 18.40 | 0.0329 | 0.00 | 0 | 2,500 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.59 | Call | | | 1,227.36490 | 1,405.054 | 18.44 | 0.9573 | 0.00 | 0 | 1,204 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.59 | Put | | | 28.46490 | 15.254 | 18.44 | 0.0427 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.70 | Call | | | 1,127.91600 | 1,301.412 | 18.49 | 0.9425 | 0.00 | 0 | 2,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.70 | Put | | | 39.01600 | 21.612 | 18.49 | 0.0575 | 0.00 | 0 | 1,600 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.26 | Call | | | 1,538.62870 | 1,725.355 | 18.74 | 0.9827 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.26 | Put | | | 9.72870 | 5.555 | 18.74 | 0.0173 | 0.00 | 0 | 402 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.31 | Call | | | 1,490.49790 | 1,675.922 | 18.51 | 0.9809 | 0.00 | 0 | 43,156 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.31 | Put | | | 11.59790 | 6.122 | 18.51 | 0.0191 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.47 | Call | | | 1,338.61270 | 1,519.980 | 18.38 | 0.9699 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.47 | Put | | | 19.71270 | 10.180 | 18.38 | 0.0301 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.10 | Call | | | 1,695.44080 | 1,883.887 | 19.47 | 0.9873 | 0.00 | 0 | 9,370 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.10 | Put | | | 6.54080 | 4.087 | 19.47 | 0.0127 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.20 | Call | | | 1,596.72720 | 1,784.748 | 19.01 | 0.9846 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.20 | Put | | | 7.82720 | 4.948 | 19.01 | 0.0154 | 0.00 | 0 | 800 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.21 | Call | | | 1,587.02010 | 1,774.844 | 18.97 | 0.9843 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.21 | Put | | | 8.12010 | 5.044 | 18.97 | 0.0157 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.94 | Call | | | 1,853.84480 | 2,042.824 | 20.19 | 0.9906 | 0.00 | 0 | 788 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.94 | Put | | | 4.94480 | 3.024 | 20.19 | 0.0094 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.95 | Call | | | 1,843.93110 | 2,032.881 | 20.15 | 0.9904 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.95 | Put | | | 5.03110 | 3.081 | 20.15 | 0.0096 | 0.00 | 0 | 32,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.00 | Call | | | 1,794.38740 | 1,983.184 | 19.92 | 0.9895 | 0.00 | 0 | 1,750 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.00 | Put | | | 5.48740 | 3.384 | 19.92 | 0.0105 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.63 | Call | | | 2,161.83050 | 2,351.511 | 21.60 | 0.9947 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.63 | Put | | | 2.93050 | 1.711 | 21.60 | 0.0053 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.75 | Call | | | 2,042.47840 | 2,231.928 | 21.05 | 0.9934 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.75 | Put | | | 3.57840 | 2.128 | 21.05 | 0.0066 | 0.00 | 0 | 4,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.76 | Call | | | 2,032.53910 | 2,221.968 | 21.01 | 0.9933 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.76 | Put | | | 3.63910 | 2.168 | 21.01 | 0.0067 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.26 | Call | | | 2,530.51370 | 2,720.686 | 23.28 | 0.9973 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.26 | Put | | | 1.61370 | 0.886 | 23.28 | 0.0027 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.50 | Call | | | 2,291.26880 | 2,481.154 | 22.19 | 0.9959 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.50 | Put | | | 2.36880 | 1.354 | 22.19 | 0.0041 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.55 | Call | | | 2,241.46980 | 2,431.281 | 21.96 | 0.9955 | 0.00 | 0 | 12,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.55 | Put | | | 2.56980 | 1.481 | 21.96 | 0.0045 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.95 | Call | | | 2,839.89760 | 3,030.318 | 24.68 | 0.9985 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.95 | Put | | | 0.99760 | 0.518 | 24.68 | 0.0015 | 0.00 | 0 | 38,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.10 | Call | | | 2,690.15660 | 2,880.471 | 24.00 | 0.9980 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.10 | Put | | | 1.25660 | 0.671 | 24.00 | 0.0020 | 0.00 | 0 | 35,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.20 | Call | | | 2,590.36850 | 2,780.598 | 23.55 | 0.9976 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.20 | Put | | | 1.46850 | 0.798 | 23.55 | 0.0024 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.55 | Call | | | 3,239.40850 | 3,430.041 | 26.32 | 0.9993 | 0.00 | 0 | 12,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.55 | Put | | | 0.50850 | 0.241 | 26.32 | 0.0007 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.74 | Call | | | 3,049.62580 | 3,240.161 | 25.63 | 0.9989 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.74 | Put | | | 0.72580 | 0.361 | 25.63 | 0.0011 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.80 | Call | | | 2,989.69440 | 3,180.201 | 25.36 | 0.9988 | 0.00 | 0 | 20,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.80 | Put | | | 0.79440 | 0.401 | 25.36 | 0.0012 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.06 | Call | | | 3,729.06880 | 3,919.885 | 28.09 | 0.9997 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.06 | Put | | | 0.16880 | 0.085 | 28.09 | 0.0003 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.11 | Call | | | 3,679.08920 | 3,869.895 | 27.91 | 0.9997 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.11 | Put | | | 0.18920 | 0.095 | 27.91 | 0.0003 | 0.00 | 0 | 786 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.26 | Call | | | 3,529.16570 | 3,719.930 | 27.37 | 0.9996 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.26 | Put | | | 0.26570 | 0.130 | 27.37 | 0.0004 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.00 | Call | | | 3,789.04710 | 3,979.875 | 28.31 | 0.9998 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.00 | Put | | | 0.14710 | 0.075 | 28.31 | 0.0002 | 0.00 | 0 | 30,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.04 | Call | | | 3,749.06120 | 3,939.881 | 28.17 | 0.9998 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.04 | Put | | | 0.16120 | 0.081 | 28.17 | 0.0002 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.05 | Call | | | 3,739.06500 | 3,929.883 | 28.13 | 0.9998 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.05 | Put | | | 0.16500 | 0.083 | 28.13 | 0.0002 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.83 | Call | | | 3,958.99950 | 4,149.852 | 28.93 | 0.9998 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.83 | Put | | | 0.09950 | 0.052 | 28.93 | 0.0002 | 0.00 | 0 | 1,204 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.91 | Call | | | 3,879.01970 | 4,069.862 | 28.64 | 0.9998 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.91 | Put | | | 0.11970 | 0.062 | 28.64 | 0.0002 | 0.00 | 0 | 788 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.95 | Call | | | 3,839.03120 | 4,029.867 | 28.49 | 0.9998 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.95 | Put | | | 0.13120 | 0.067 | 28.49 | 0.0002 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.55 | Call | | | 4,238.95170 | 4,429.828 | 29.95 | 0.9999 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.55 | Put | | | 0.05170 | 0.028 | 29.95 | 0.0001 | 0.00 | 0 | 42,370 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.60 | Call | | | 4,188.95820 | 4,379.832 | 29.76 | 0.9999 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.60 | Put | | | 0.05820 | 0.031 | 29.76 | 0.0001 | 0.00 | 0 | 30,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.80 | Call | | | 3,988.99280 | 4,179.849 | 29.04 | 0.9999 | 0.00 | 0 | 0 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|---------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.80 | Put | | 0.09280 | 0.049 | 29.04 | 0.0001 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.05 | Call | | 4,738.91560 | 4,929.808 | 31.40 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.05 | Put | | 0.01560 | 0.008 | 31.40 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 23.15 | Call | | 0.03550 | 0.044 | 34.12 | 0.0001 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 23.15 | Put | | 7,361.13550 | 7,170.244 | 34.12 | 0.9999 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 150.00 | Call | | 0.00000 | 0.000 | 34.12 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 150.00 | Put | | 134,211.10000 | 134,020.200 | 34.12 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 18.24 | Call | | 10.48300 | 13.628 | 24.04 | 0.0319 | 0.00 | 0 | 12,500 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 18.24 | Put | | 2,461.58300 | 2,273.828 | 24.04 | 0.9681 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 20.23 | Call | | 2.66720 | 2.481 | 31.26 | 0.0055 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 20.23 | Put | | 4,443.76720 | 4,252.680 | 31.26 | 0.9945 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 22.05 | Call | | 0.23950 | 0.300 | 34.12 | 0.0007 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 22.05 | Put | | 6,261.33950 | 6,070.500 | 34.12 | 0.9993 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 17.18 | Call | | 55.51900 | 72.114 | 22.33 | 0.1400 | 0.00 | 0 | 12,500 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 17.18 | Put | | 1,446.61900 | 1,272.314 | 22.33 | 0.8600 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 17.41 | Call | | 39.54700 | 51.545 | 22.80 | 0.1044 | 0.00 | 0 | 20,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 17.41 | Put | | 1,660.64700 | 1,481.745 | 22.80 | 0.8956 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 17.65 | Call | | 27.07870 | 35.772 | 23.23 | 0.0757 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 17.65 | Put | | 1,888.17870 | 1,705.972 | 23.23 | 0.9243 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.85 | Call | | 89.68090 | 115.840 | 21.65 | 0.2093 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.85 | Put | | 1,150.78090 | 986.040 | 21.65 | 0.7907 | 0.00 | 0 | 15,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.90 | Call | | 83.44940 | 107.899 | 21.76 | 0.1973 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.90 | Put | | 1,194.54940 | 1,028.099 | 21.76 | 0.8027 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 17.00 | Call | | 72.20050 | 93.526 | 21.96 | 0.1749 | 0.00 | 0 | 31,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 17.00 | Put | | 1,283.30050 | 1,113.726 | 21.96 | 0.8251 | 0.00 | 0 | 201 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.50 | Call | | 146.77440 | 187.520 | 20.88 | 0.3100 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.50 | Put | | 857.87440 | 707.721 | 20.88 | 0.6900 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.55 | Call | | 137.06380 | 175.305 | 21.00 | 0.2938 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.55 | Put | | 898.16380 | 745.505 | 21.00 | 0.7062 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.75 | Call | | 103.48440 | 133.374 | 21.45 | 0.2352 | 0.00 | 0 | 35,701 |
| \$ / R | On | 15/03/2016 | Foreign Exchange Option | 15.79 | Call | | 377.25360 | 470.680 | 19.52 | 0.5944 | 0.00 | 0 | 0 |
| \$ / R | On | 15/03/2016 | Foreign Exchange Option | 15.79 | Put | | 375.55360 | 277.980 | 19.52 | 0.4056 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2016 | Foreign Exchange Option | 14.63 | Call | | 1,199.65160 | 1,374.853 | 18.32 | 0.9491 | 0.00 | 0 | 17,991 |
| \$ / R | On | 16/03/2016 | Foreign Exchange Option | 14.63 | Put | | 35.05160 | 19.153 | 18.32 | 0.0509 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2016 | Foreign Exchange Option | 13.34 | Call | | 2,456.90320 | 2,647.068 | 22.94 | 0.9961 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2016 | Foreign Exchange Option | 13.34 | Put | | 2.30320 | 1.368 | 22.94 | 0.0039 | 0.00 | 0 | 17,991 |
| \$ / R | On | 23/03/2016 | Foreign Exchange Option | 13.67 | Call | | 2,152.31770 | 2,342.089 | 21.62 | 0.9875 | 0.00 | 0 | 0 |
| \$ / R | On | 23/03/2016 | Foreign Exchange Option | 13.67 | Put | | 6.91770 | 5.089 | 21.62 | 0.0125 | 0.00 | 0 | 19,744 |
| \$ / R | On | 23/03/2016 | Foreign Exchange Option | 14.97 | Call | | 949.83450 | 1,104.753 | 18.67 | 0.8675 | 0.00 | 0 | 19,744 |
| \$ / R | On | 23/03/2016 | Foreign Exchange Option | 14.97 | Put | | 104.43450 | 67.753 | 18.67 | 0.1325 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2016 | Foreign Exchange Option | 15.96 | Call | | 395.66410 | 478.633 | 19.66 | 0.5372 | 0.00 | 0 | 150 |
| \$ / R | On | 29/03/2016 | Foreign Exchange Option | 15.96 | Put | | 522.56410 | 413.233 | 19.66 | 0.4628 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2016 | Foreign Exchange Option | 11.80 | Call | | 4,033.43440 | 4,225.593 | 26.47 | 0.9995 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2016 | Foreign Exchange Option | 11.80 | Put | | 0.33440 | 0.193 | 26.47 | 0.0005 | 0.00 | 0 | 250 |
| \$ / R | On | 29/03/2016 | Foreign Exchange Option | 13.50 | Call | | 2,340.50580 | 2,531.051 | 21.98 | 0.9873 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2016 | Foreign Exchange Option | 13.50 | Put | | 7.40580 | 5.651 | 21.98 | 0.0127 | 0.00 | 0 | 150 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|---------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 29/03/2016 | Foreign Exchange Option | 15.25 | Call | | | 778.57820 | 912.424 | 18.72 | 0.7822 | 0.00 | 0 | 250 |
| \$ / R | On | 29/03/2016 | Foreign Exchange Option | 15.25 | Put | | | 195.47820 | 137.024 | 18.72 | 0.2178 | 0.00 | 0 | 0 |
| \$ / R | On | 31/03/2016 | Foreign Exchange Option | 16.73 | Call | | | 187.14470 | 229.443 | 21.25 | 0.3034 | 0.00 | 0 | 0 |
| \$ / R | On | 31/03/2016 | Foreign Exchange Option | 16.73 | Put | | | 1,078.14470 | 927.943 | 21.25 | 0.6966 | 0.00 | 0 | 0 |
| \$ / R | On | 04/04/2016 | Foreign Exchange Option | 116.19 | Call | | | 0.00000 | 0.000 | 28.17 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 04/04/2016 | Foreign Exchange Option | 116.19 | Put | | | 100,339.10000 | 100,146.300 | 28.17 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 05/04/2016 | Foreign Exchange Option | 16.79 | Call | | | 197.76780 | 240.461 | 21.30 | 0.3025 | 0.00 | 0 | 0 |
| \$ / R | On | 05/04/2016 | Foreign Exchange Option | 16.79 | Put | | | 1,133.96780 | 983.661 | 21.30 | 0.6975 | 0.00 | 0 | 0 |
| \$ / R | On | 05/04/2016 | Foreign Exchange Option | 15.87 | Call | | | 475.74230 | 568.367 | 19.57 | 0.5737 | 0.00 | 0 | 5,000 |
| \$ / R | On | 05/04/2016 | Foreign Exchange Option | 15.87 | Put | | | 491.94230 | 391.567 | 19.57 | 0.4263 | 0.00 | 0 | 0 |
| \$ / R | On | 06/04/2016 | Foreign Exchange Option | 16.04 | Call | | | 413.55100 | 493.130 | 19.83 | 0.5184 | 0.00 | 0 | 0 |
| \$ / R | On | 06/04/2016 | Foreign Exchange Option | 16.04 | Put | | | 596.75100 | 483.330 | 19.83 | 0.4816 | 0.00 | 0 | 0 |
| \$ / R | On | 07/04/2016 | Foreign Exchange Option | 16.23 | Call | | | 352.78560 | 421.900 | 20.23 | 0.4600 | 0.00 | 0 | 5,000 |
| \$ / R | On | 07/04/2016 | Foreign Exchange Option | 16.23 | Put | | | 722.98560 | 599.000 | 20.23 | 0.5400 | 0.00 | 0 | 0 |
| \$ / R | On | 11/04/2016 | Foreign Exchange Option | 15.98 | Call | | | 464.46000 | 550.015 | 19.71 | 0.5425 | 0.00 | 0 | 0 |
| \$ / R | On | 11/04/2016 | Foreign Exchange Option | 15.98 | Put | | | 572.86000 | 464.915 | 19.71 | 0.4575 | 0.00 | 0 | 0 |
| \$ / R | On | 15/04/2016 | Foreign Exchange Option | 15.89 | Call | | | 527.30770 | 620.715 | 19.70 | 0.5730 | 0.00 | 0 | 0 |
| \$ / R | On | 15/04/2016 | Foreign Exchange Option | 15.89 | Put | | | 533.90770 | 433.415 | 19.70 | 0.4270 | 0.00 | 0 | 0 |
| \$ / R | On | 18/04/2016 | Foreign Exchange Option | 17.09 | Call | | | 198.57930 | 236.848 | 21.77 | 0.2718 | 0.00 | 0 | 5,000 |
| \$ / R | On | 18/04/2016 | Foreign Exchange Option | 17.09 | Put | | | 1,396.27930 | 1,240.348 | 21.77 | 0.7282 | 0.00 | 0 | 0 |
| \$ / R | On | 18/04/2016 | Foreign Exchange Option | 13.97 | Call | | | 1,955.09680 | 2,140.962 | 19.80 | 0.9571 | 0.00 | 0 | 0 |
| \$ / R | On | 18/04/2016 | Foreign Exchange Option | 13.97 | Put | | | 32.79680 | 24.462 | 19.80 | 0.0429 | 0.00 | 0 | 17,896 |
| \$ / R | On | 18/04/2016 | Foreign Exchange Option | 15.42 | Call | | | 785.93030 | 908.494 | 18.98 | 0.7138 | 0.00 | 0 | 17,896 |
| \$ / R | On | 18/04/2016 | Foreign Exchange Option | 15.42 | Put | | | 313.63030 | 241.994 | 18.98 | 0.2862 | 0.00 | 0 | 0 |
| \$ / R | On | 20/04/2016 | Foreign Exchange Option | 16.71 | Call | | | 284.35890 | 336.737 | 21.09 | 0.3563 | 0.00 | 0 | 0 |
| \$ / R | On | 20/04/2016 | Foreign Exchange Option | 16.71 | Put | | | 1,096.05890 | 954.337 | 21.09 | 0.6437 | 0.00 | 0 | 0 |
| \$ / R | On | 25/04/2016 | Foreign Exchange Option | 16.81 | Call | | | 282.27880 | 332.444 | 21.18 | 0.3433 | 0.00 | 0 | 10,000 |
| \$ / R | On | 25/04/2016 | Foreign Exchange Option | 16.81 | Put | | | 1,178.97880 | 1,035.244 | 21.18 | 0.6567 | 0.00 | 0 | 0 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 15.66 | Call | | | 696.02630 | 804.703 | 19.30 | 0.6441 | 0.00 | 0 | 250 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 15.66 | Put | | | 439.72630 | 354.603 | 19.30 | 0.3559 | 0.00 | 0 | 0 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 16.29 | Call | | | 430.76250 | 503.251 | 20.24 | 0.4696 | 0.00 | 0 | 150 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 16.29 | Put | | | 804.46250 | 683.151 | 20.24 | 0.5304 | 0.00 | 0 | 0 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 16.69 | Call | | | 315.36250 | 370.533 | 20.98 | 0.3718 | 0.00 | 0 | 10,000 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 16.69 | Put | | | 1,089.06250 | 950.433 | 20.98 | 0.6282 | 0.00 | 0 | 0 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 11.80 | Call | | | 4,118.29040 | 4,311.652 | 25.40 | 0.9973 | 0.00 | 0 | 0 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 11.80 | Put | | | 1.99040 | 1.552 | 25.40 | 0.0027 | 0.00 | 0 | 250 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 13.50 | Call | | | 2,436.63730 | 2,625.762 | 20.78 | 0.9736 | 0.00 | 0 | 0 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 13.50 | Put | | | 20.33730 | 15.662 | 20.78 | 0.0264 | 0.00 | 0 | 150 |
| \$ / R | On | 29/04/2016 | Foreign Exchange Option | 16.23 | Call | | | 466.64590 | 543.081 | 20.15 | 0.4889 | 0.00 | 0 | 0 |
| \$ / R | On | 29/04/2016 | Foreign Exchange Option | 16.23 | Put | | | 771.34590 | 654.081 | 20.15 | 0.5111 | 0.00 | 0 | 0 |
| \$ / R | On | 04/05/2016 | Foreign Exchange Option | 16.70 | Call | | | 44.61550 | 404.656 | 20.91 | 0.3827 | 0.00 | 0 | 0 |
| \$ / R | On | 04/05/2016 | Foreign Exchange Option | 16.70 | Put | | | 41.21550 | 970.856 | 20.91 | 0.6173 | 0.00 | 0 | 0 |
| \$ / R | On | 10/05/2016 | Foreign Exchange Option | 14.28 | Call | | | 1,752.92390 | 1,931.538 | 18.86 | 0.9156 | 0.00 | 0 | 0 |
| \$ / R | On | 10/05/2016 | Foreign Exchange Option | 14.28 | Put | | | 74.62390 | 60.038 | 18.86 | 0.0844 | 0.00 | 0 | 8,403 |
| \$ / R | On | 10/05/2016 | Foreign Exchange Option | 15.51 | Call | | | 847.07460 | 964.696 | 19.01 | 0.6847 | 0.00 | 0 | 8,403 |
| \$ / R | On | 10/05/2016 | Foreign Exchange Option | 15.51 | Put | | | 398.77460 | 323.195 | 19.01 | 0.3153 | 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 | 13/05/2016 | Foreign Exchange Option | 15.98 | Call | | | 631.26360 | 724.745 | 19.70 | 0.5648 | 0.00 | 0 | 0 |
| \$ / R | On | 13/05/2016 | Foreign Exchange Option | 15.98 | Put | | | 643.96360 | 544.445 | 19.70 | 0.4352 | 0.00 | 0 | 0 |
| \$ / R | On | 17/05/2016 | Foreign Exchange Option | 16.95 | Call | | | 342.42680 | 393.996 | 21.28 | 0.3526 | 0.00 | 0 | 0 |
| \$ / R | On | 17/05/2016 | Foreign Exchange Option | 16.95 | Put | | | 1,313.12680 | 1,171.796 | 21.28 | 0.6474 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 16.70 | Call | | | 448.71990 | 512.847 | 20.88 | 0.4154 | 0.00 | 0 | 150 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 16.70 | Put | | | 1,138.91990 | 1,009.647 | 20.88 | 0.5846 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 11.80 | Call | | | 4,214.35530 | 4,407.403 | 24.15 | 0.9940 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 11.80 | Put | | | 4.55530 | 4.203 | 24.15 | 0.0060 | 0.00 | 0 | 250 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 13.50 | Call | | | 2,541.68960 | 2,728.787 | 19.54 | 0.9636 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 13.50 | Put | | | 31.88960 | 25.587 | 19.54 | 0.0364 | 0.00 | 0 | 150 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 16.13 | Call | | | 638.80880 | 727.226 | 19.96 | 0.5382 | 0.00 | 0 | 250 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 16.13 | Put | | | 759.00880 | 654.026 | 19.96 | 0.4618 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2016 | Foreign Exchange Option | 14.82 | Call | | | 1,402.48550 | 1,557.349 | 18.57 | 0.8258 | 0.00 | 0 | 0 |
| \$ / R | On | 31/05/2016 | Foreign Exchange Option | 14.82 | Put | | | 200.48550 | 161.749 | 18.57 | 0.1742 | 0.00 | 0 | 0 |
| \$ / R | On | 06/06/2016 | Foreign Exchange Option | 12.20 | Call | | | 3,847.41410 | 4,040.751 | 22.20 | 0.9907 | 0.00 | 0 | 0 |
| \$ / R | On | 06/06/2016 | Foreign Exchange Option | 12.20 | Put | | | 7.11410 | 6.551 | 22.20 | 0.0093 | 0.00 | 0 | 1,000 |
| \$ / R | On | 06/06/2016 | Foreign Exchange Option | 15.45 | Call | | | 1,011.79910 | 1,135.046 | 18.94 | 0.6981 | 0.00 | 0 | 1,000 |
| \$ / R | On | 06/06/2016 | Foreign Exchange Option | 15.45 | Put | | | 421.49910 | 350.847 | 18.94 | 0.3019 | 0.00 | 0 | 0 |
| \$ / R | On | 08/06/2016 | Foreign Exchange Option | 14.60 | Call | | | 1,607.19120 | 1,771.005 | 18.53 | 0.8572 | 0.00 | 0 | 0 |
| \$ / R | On | 08/06/2016 | Foreign Exchange Option | 14.60 | Put | | | 160.79120 | 130.605 | 18.53 | 0.1428 | 0.00 | 0 | 8,219 |
| \$ / R | On | 08/06/2016 | Foreign Exchange Option | 15.78 | Call | | | 848.64880 | 956.576 | 19.44 | 0.6241 | 0.00 | 0 | 8,219 |
| \$ / R | On | 08/06/2016 | Foreign Exchange Option | 15.78 | Put | | | 582.24880 | 496.176 | 19.44 | 0.3759 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.29 | Call | | | 2,785.08170 | 2,973.742 | 19.12 | 0.9713 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.29 | Put | | | 25.68170 | 20.242 | 19.12 | 0.0287 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.30 | Call | | | 2,775.50230 | 2,964.084 | 19.11 | 0.9709 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.30 | Put | | | 26.10230 | 20.584 | 19.11 | 0.0291 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.31 | Call | | | 2,765.92880 | 2,954.430 | 19.11 | 0.9705 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.31 | Put | | | 26.52880 | 20.930 | 19.11 | 0.0295 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.30 | Call | | | 2,788.46740 | 2,977.136 | 18.94 | 0.9705 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.30 | Put | | | 26.86740 | 21.136 | 18.94 | 0.0295 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.53 | Call | | | 2,570.24640 | 2,756.774 | 18.86 | 0.9589 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.53 | Put | | | 38.64640 | 30.774 | 18.86 | 0.0411 | 0.00 | 0 | 36,230 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.20 | Call | | | 2,884.38810 | 3,073.828 | 18.98 | 0.9746 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.20 | Put | | | 22.78810 | 17.828 | 18.98 | 0.0254 | 0.00 | 0 | 700 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.29 | Call | | | 2,798.03360 | 2,986.783 | 18.94 | 0.9709 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.29 | Put | | | 26.43360 | 20.783 | 18.94 | 0.0291 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.85 | Call | | | 1,438.11870 | 1,592.373 | 18.60 | 0.8147 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.85 | Put | | | 226.51870 | 186.373 | 18.60 | 0.1853 | 0.00 | 0 | 8,000 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.31 | Call | | | 2,778.90710 | 2,967.493 | 18.94 | 0.9700 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.31 | Put | | | 27.30710 | 21.493 | 18.94 | 0.0300 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.50 | Call | | | 2,598.50000 | 2,785.337 | 18.87 | 0.9606 | 0.00 | 0 | 53,633 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.50 | Put | | | 36.90000 | 29.337 | 18.87 | 0.0394 | 0.00 | 0 | 545 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 15.00 | Call | | | 1,330.72720 | 1,479.235 | 18.69 | 0.7877 | 0.00 | 0 | 53,633 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 15.00 | Put | | | 269.12720 | 223.235 | 18.69 | 0.2123 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.25 | Call | | | 1,917.69150 | 2,093.386 | 18.61 | 0.8993 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.25 | Put | | | 106.09150 | 87.386 | 18.61 | 0.1007 | 0.00 | 0 | 3,000 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.50 | Call | | 1,707.20420 | 1,876.236 | 18.53 | 0.8688 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.50 | Put | | 145.60420 | 120.236 | 18.53 | 0.1312 | 0.00 | 0 | 17,500 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.05 | Call | | 747.97050 | 844.610 | 19.79 | 0.5670 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.05 | Put | | 736.37050 | 638.610 | 19.79 | 0.4330 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.93 | Call | | 1,380.22650 | 1,531.456 | 18.64 | 0.8005 | 0.00 | 0 | 330 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.93 | Put | | 248.62650 | 205.456 | 18.64 | 0.1995 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.97 | Call | | 1,351.80940 | 1,501.492 | 18.67 | 0.7932 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.97 | Put | | 260.20940 | 215.492 | 18.67 | 0.2068 | 0.00 | 0 | 35,000 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.23 | Call | | 676.13340 | 763.649 | 20.05 | 0.5286 | 0.00 | 0 | 750 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.23 | Put | | 844.53340 | 737.649 | 20.05 | 0.4714 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 15.90 | Call | | 814.31970 | 917.667 | 19.58 | 0.5995 | 0.00 | 0 | 500 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 15.90 | Put | | 652.71970 | 561.667 | 19.58 | 0.4005 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.00 | Call | | 769.53210 | 868.387 | 19.72 | 0.5778 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.00 | Put | | 707.93210 | 612.387 | 19.72 | 0.4222 | 0.00 | 0 | 25,705 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.53 | Call | | 570.91900 | 646.142 | 20.52 | 0.4675 | 0.00 | 0 | 36,230 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.53 | Put | | 1,039.31900 | 920.142 | 20.52 | 0.5325 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.10 | Call | | 727.32440 | 821.399 | 19.86 | 0.5562 | 0.00 | 0 | 3,000 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.10 | Put | | 765.72440 | 665.399 | 19.86 | 0.4438 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.17 | Call | | 699.31910 | 789.842 | 19.96 | 0.5413 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.17 | Put | | 807.71910 | 703.842 | 19.96 | 0.4587 | 0.00 | 0 | 20,000 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.65 | Call | | 533.51690 | 604.212 | 20.71 | 0.4443 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.65 | Put | | 1,121.91690 | 998.212 | 20.71 | 0.5557 | 0.00 | 0 | 850 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.26 | Call | | 664.81650 | 750.920 | 20.09 | 0.5223 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.26 | Put | | 863.21650 | 754.920 | 20.09 | 0.4777 | 11,550,276.00 | 15,300 | 15,300 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.50 | Call | | 580.67230 | 657.056 | 20.47 | 0.4734 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.50 | Put | | 1,019.07230 | 901.056 | 20.47 | 0.5266 | 0.00 | 0 | 300 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.93 | Call | | 455.89910 | 516.525 | 21.16 | 0.3932 | 0.00 | 0 | 700 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.93 | Put | | 1,324.29910 | 1,190.525 | 21.16 | 0.6068 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.55 | Call | | 564.50860 | 638.959 | 20.55 | 0.4636 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.55 | Put | | 1,052.90860 | 932.959 | 20.55 | 0.5364 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.63 | Call | | 539.57480 | 611.011 | 20.68 | 0.4481 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.63 | Put | | 1,107.97480 | 985.011 | 20.68 | 0.5519 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 17.79 | Call | | 284.43200 | 322.515 | 22.60 | 0.2661 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 17.79 | Put | | 2,012.83200 | 1,856.515 | 22.60 | 0.7339 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.81 | Call | | 487.46460 | 552.434 | 20.97 | 0.4146 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.81 | Put | | 1,235.86460 | 1,106.434 | 20.97 | 0.5854 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.92 | Call | | 458.43660 | 519.426 | 21.15 | 0.3950 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.92 | Put | | 1,316.83660 | 1,183.426 | 21.15 | 0.6050 | 0.00 | 0 | 10,000 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 18.17 | Call | | 230.00460 | 261.383 | 23.16 | 0.2223 | 0.00 | 0 | 6,600 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 18.17 | Put | | 2,338.40460 | 2,175.383 | 23.16 | 0.7777 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.95 | Call | | 450.87550 | 510.769 | 21.19 | 0.3898 | 0.00 | 0 | 8,000 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.95 | Put | | 1,339.27550 | 1,204.769 | 21.19 | 0.6102 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 17.06 | Call | | 424.26850 | 480.307 | 21.37 | 0.3711 | 0.00 | 0 | 550 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 17.06 | Put | | 1,422.66850 | 1,284.306 | 21.37 | 0.6289 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 18.60 | Call | | 181.73200 | 206.067 | 23.76 | 0.1809 | 0.00 | 0 | 25,000 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 18.60 | Put | | 2,720.13200 | 2,550.067 | 23.76 | 0.8191 | 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 | 18.00 | Call | | | 252.82560 | 287.475 | 22.93 | 0.2412 | 0.00 | 0 | 850 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 18.00 | Put | | | 2,191.22560 | 2,031.475 | 22.93 | 0.7588 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 18.07 | Call | | | 243.14450 | 276.413 | 23.02 | 0.2332 | 0.00 | 0 | 17,500 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 18.07 | Put | | | 2,251.54450 | 2,090.413 | 23.02 | 0.7668 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 12.16 | Call | | | 3,909.00710 | 4,102.879 | 22.00 | 0.9905 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 12.16 | Put | | | 7.40710 | 6.879 | 22.00 | 0.0095 | 0.00 | 0 | 330 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 12.91 | Call | | | 3,165.40550 | 3,357.729 | 19.36 | 0.9828 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 12.91 | Put | | | 13.80550 | 11.729 | 19.36 | 0.0172 | 0.00 | 0 | 6,600 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.00 | Call | | | 3,077.79070 | 3,268.523 | 19.05 | 0.9815 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.00 | Put | | | 16.19070 | 12.523 | 19.05 | 0.0185 | 0.00 | 0 | 750 |
| \$ / R | On | 24/06/2016 | Foreign Exchange Option | 16.64 | Call | | | 583.62050 | 657.687 | 20.71 | 0.4572 | 0.00 | 0 | 7,900 |
| \$ / R | On | 24/06/2016 | Foreign Exchange Option | 16.64 | Put | | | 1,128.52050 | 1,007.587 | 20.71 | 0.5428 | 0.00 | 0 | 0 |
| \$ / R | On | 24/06/2016 | Foreign Exchange Option | 15.17 | Call | | | 1,266.25820 | 1,408.803 | 18.84 | 0.7527 | 0.00 | 0 | 0 |
| \$ / R | On | 24/06/2016 | Foreign Exchange Option | 15.17 | Put | | | 341.15820 | 288.703 | 18.84 | 0.2473 | 0.00 | 0 | 7,900 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 16.62 | Call | | | 605.50350 | 681.144 | 20.65 | 0.4645 | 0.00 | 0 | 250 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 16.62 | Put | | | 1,118.20350 | 998.644 | 20.65 | 0.5355 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 17.04 | Call | | | 487.11030 | 547.826 | 21.30 | 0.3921 | 0.00 | 0 | 150 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 17.04 | Put | | | 1,419.81030 | 1,285.326 | 21.30 | 0.6079 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 11.80 | Call | | | 4,313.84170 | 4,508.634 | 22.51 | 0.9921 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 11.80 | Put | | | 6.54170 | 6.134 | 22.51 | 0.0079 | 0.00 | 0 | 250 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 13.50 | Call | | | 2,647.92680 | 2,834.282 | 18.31 | 0.9589 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 13.50 | Put | | | 40.62680 | 31.782 | 18.31 | 0.0411 | 0.00 | 0 | 150 |
| \$ / R | On | 26/07/2016 | Foreign Exchange Option | 16.60 | Call | | | 725.59630 | 808.361 | 20.58 | 0.4908 | 0.00 | 0 | 0 |
| \$ / R | On | 26/07/2016 | Foreign Exchange Option | 16.60 | Put | | | 1,132.89630 | 1,018.961 | 20.58 | 0.5092 | 0.00 | 0 | 7,229 |
| \$ / R | On | 26/07/2016 | Foreign Exchange Option | 18.19 | Call | | | 356.42810 | 397.236 | 22.98 | 0.2752 | 0.00 | 0 | 7,229 |
| \$ / R | On | 26/07/2016 | Foreign Exchange Option | 18.19 | Put | | | 2,353.72810 | 2,197.836 | 22.98 | 0.7248 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 13.50 | Call | | | 2,742.50780 | 2,928.277 | 17.42 | 0.9565 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 13.50 | Put | | | 46.80780 | 35.777 | 17.42 | 0.0435 | 0.00 | 0 | 150 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 17.13 | Call | | | 573.67660 | 638.524 | 21.37 | 0.4078 | 0.00 | 0 | 250 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 17.13 | Put | | | 1,507.97660 | 1,376.024 | 21.37 | 0.5922 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 17.45 | Call | | | 498.21410 | 553.811 | 21.87 | 0.3631 | 0.00 | 0 | 150 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 17.45 | Put | | | 1,752.51410 | 1,611.311 | 21.87 | 0.6369 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 11.80 | Call | | | 4,404.32310 | 4,600.644 | 21.51 | 0.9903 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 11.80 | Put | | | 8.62310 | 8.144 | 21.51 | 0.0097 | 0.00 | 0 | 250 |
| \$ / R | On | 11/08/2016 | Foreign Exchange Option | 15.52 | Call | | | 1,259.75050 | 1,391.884 | 19.06 | 0.6899 | 0.00 | 0 | 2,000 |
| \$ / R | On | 11/08/2016 | Foreign Exchange Option | 15.52 | Put | | | 538.35050 | 472.883 | 19.06 | 0.3101 | 0.00 | 0 | 0 |
| \$ / R | On | 11/08/2016 | Foreign Exchange Option | 12.70 | Call | | | 3,557.13750 | 3,753.162 | 18.01 | 0.9820 | 0.00 | 0 | 0 |
| \$ / R | On | 11/08/2016 | Foreign Exchange Option | 12.70 | Put | | | 15.73750 | 14.162 | 18.01 | 0.0180 | 0.00 | 0 | 2,000 |
| \$ / R | On | 15/08/2016 | Foreign Exchange Option | 16.61 | Call | | | 800.21070 | 886.434 | 20.54 | 0.5030 | 0.00 | 0 | 0 |
| \$ / R | On | 15/08/2016 | Foreign Exchange Option | 16.61 | Put | | | 1,156.61070 | 1,044.934 | 20.54 | 0.4970 | 0.00 | 0 | 0 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 17.70 | Call | | | 546.62090 | 602.012 | 22.13 | 0.3607 | 0.00 | 0 | 250 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 17.70 | Put | | | 1,957.52090 | 1,814.912 | 22.13 | 0.6393 | 0.00 | 0 | 0 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 17.93 | Call | | | 500.80070 | 550.863 | 22.47 | 0.3346 | 0.00 | 0 | 150 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 17.93 | Put | | | 2,141.70070 | 1,993.763 | 22.47 | 0.6654 | 0.00 | 0 | 0 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 11.80 | Call | | | 4,500.43230 | 4,697.949 | 20.89 | 0.9881 | 0.00 | 0 | 0 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 11.80 | Put | | | 11.33230 | 10.849 | 20.89 | 0.0119 | 0.00 | 0 | 250 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 13.50 | Call | | | 2,837.80930 | 3,022.945 | 16.40 | 0.9575 | 0.00 | 0 | 0 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 13.50 | Put | | | 48.70930 | 35.845 | 16.40 | 0.0425 | 0.00 | 0 | 150 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 13.70 | Call | | | 2,696.35310 | 2,877.441 | 16.54 | 0.9414 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 13.70 | Put | | | 71.45310 | 54.341 | 16.54 | 0.0586 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 17.74 | Call | | | 572.86150 | 629.270 | 22.10 | 0.3655 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 17.74 | Put | | | 1,987.96150 | 1,846.170 | 22.10 | 0.6345 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 17.80 | Call | | | 560.29280 | 615.290 | 22.18 | 0.3587 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 17.80 | Put | | | 2,035.39280 | 1,892.190 | 22.18 | 0.6413 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 13.50 | Call | | | 2,875.10960 | 3,060.003 | 16.19 | 0.9571 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 13.50 | Put | | | 50.20960 | 36.903 | 16.19 | 0.0429 | 0.00 | 0 | 0 |
| \$ / R | On | 08/09/2016 | Foreign Exchange Option | 13.78 | Call | | | 2,630.69160 | 2,814.733 | 16.77 | 0.9329 | 0.00 | 0 | 0 |
| \$ / R | On | 08/09/2016 | Foreign Exchange Option | 13.78 | Put | | | 79.29160 | 65.033 | 16.77 | 0.0671 | 0.00 | 0 | 48,990 |
| \$ / R | On | 08/09/2016 | Foreign Exchange Option | 17.30 | Call | | | 683.53430 | 751.855 | 21.45 | 0.4210 | 0.00 | 0 | 48,990 |
| \$ / R | On | 08/09/2016 | Foreign Exchange Option | 17.30 | Put | | | 1,652.13430 | 1,522.155 | 21.45 | 0.5790 | 0.00 | 0 | 0 |
| \$ / R | On | 09/09/2016 | Foreign Exchange Option | 13.50 | Call | | | 2,882.70070 | 3,072.393 | 16.33 | 0.9553 | 0.00 | 0 | 0 |
| \$ / R | On | 09/09/2016 | Foreign Exchange Option | 13.50 | Put | | | 48.10070 | 39.393 | 16.33 | 0.0447 | 0.00 | 0 | 0 |
| \$ / R | On | 09/09/2016 | Foreign Exchange Option | 17.80 | Call | | | 570.56570 | 626.220 | 22.18 | 0.3614 | 0.00 | 0 | 0 |
| \$ / R | On | 09/09/2016 | Foreign Exchange Option | 17.80 | Put | | | 2,035.96570 | 1,893.220 | 22.18 | 0.6386 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2016 | Foreign Exchange Option | 14.95 | Call | | | 1,754.93690 | 1,910.093 | 18.63 | 0.7831 | 0.00 | 0 | 0 |
| \$ / R | On | 13/09/2016 | Foreign Exchange Option | 14.95 | Put | | | 357.33690 | 313.993 | 18.63 | 0.2169 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/09/2016 | Foreign Exchange Option | 18.71 | Call | | | 417.94240 | 458.274 | 23.35 | 0.2750 | 0.00 | 0 | 1,000 |
| \$ / R | On | 13/09/2016 | Foreign Exchange Option | 18.71 | Put | | | 2,780.34240 | 2,622.174 | 23.35 | 0.7250 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.31 | Call | | | 3,077.40290 | 3,270.900 | 16.03 | 0.9663 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.31 | Put | | | 33.30290 | 28.300 | 16.03 | 0.0337 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.29 | Call | | | 3,096.00270 | 3,289.731 | 16.00 | 0.9675 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.29 | Put | | | 31.90270 | 27.131 | 16.00 | 0.0325 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.30 | Call | | | 3,086.69710 | 3,280.311 | 16.02 | 0.9669 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.30 | Put | | | 32.59710 | 27.711 | 16.02 | 0.0331 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.24 | Call | | | 3,155.76670 | 3,351.309 | 15.96 | 0.9693 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.24 | Put | | | 28.66670 | 25.609 | 15.96 | 0.0307 | 0.00 | 0 | 405 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.29 | Call | | | 3,109.10590 | 3,303.705 | 15.99 | 0.9669 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.29 | Put | | | 32.00590 | 28.005 | 15.99 | 0.0331 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 14.50 | Call | | | 2,095.77550 | 2,260.814 | 17.94 | 0.8475 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 14.50 | Put | | | 228.67550 | 195.114 | 17.94 | 0.1525 | 0.00 | 0 | 17,500 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 16.36 | Call | | | 1,031.62160 | 1,131.077 | 20.12 | 0.5628 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 16.36 | Put | | | 1,024.52160 | 925.377 | 20.12 | 0.4372 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 17.50 | Call | | | 670.84580 | 735.477 | 21.69 | 0.4045 | 0.00 | 0 | 405 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 17.50 | Put | | | 1,803.74580 | 1,669.777 | 21.69 | 0.5955 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 17.70 | Call | | | 624.11430 | 683.850 | 21.97 | 0.3810 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 17.70 | Put | | | 1,957.01430 | 1,818.150 | 21.97 | 0.6190 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.31 | Call | | | 3,090.52030 | 3,284.898 | 16.03 | 0.9657 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.31 | Put | | | 33.42030 | 29.198 | 16.03 | 0.0343 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.30 | Call | | | 3,099.80740 | 3,294.297 | 16.01 | 0.9663 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.30 | Put | | | 32.70740 | 28.597 | 16.01 | 0.0337 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 19.55 | Call | | | 326.35470 | 355.400 | 24.34 | 0.2171 | 0.00 | 0 | 17,500 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 19.55 | Put | | | 3,509.25470 | 3,339.700 | 24.34 | 0.7829 | 0.00 | 0 | 0 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 16.86 | Call | | 851.55360 | 935.258 | 20.81 | 0.4887 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 16.86 | Put | | 1,344.45360 | 1,229.558 | 20.81 | 0.5113 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 18.25 | Call | | 540.29670 | 591.958 | 22.73 | 0.3307 | 0.00 | 0 | 250 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 18.25 | Put | | 2,393.89670 | 2,246.758 | 22.73 | 0.6693 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 18.41 | Call | | 510.72680 | 559.291 | 22.92 | 0.3153 | 0.00 | 0 | 150 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 18.41 | Put | | 2,524.32680 | 2,374.091 | 22.92 | 0.6847 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 11.80 | Call | | 4,611.07110 | 4,809.537 | 20.43 | 0.9857 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 11.80 | Put | | 14.67110 | 14.337 | 20.43 | 0.0143 | 0.00 | 0 | 250 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 13.50 | Call | | 2,946.90390 | 3,142.720 | 16.49 | 0.9501 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 13.50 | Put | | 50.50390 | 47.520 | 16.49 | 0.0499 | 0.00 | 0 | 150 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 13.50 | Call | | 3,050.48480 | 3,242.657 | 16.45 | 0.9457 | 0.00 | 0 | 0 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 13.50 | Put | | 63.18480 | 55.857 | 16.45 | 0.0543 | 0.00 | 0 | 150 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 18.77 | Call | | 529.32900 | 576.064 | 23.21 | 0.3062 | 0.00 | 0 | 250 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 18.77 | Put | | 2,812.02900 | 2,659.264 | 23.21 | 0.6938 | 0.00 | 0 | 0 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 18.85 | Call | | 516.20290 | 561.593 | 23.30 | 0.2996 | 0.00 | 0 | 150 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 18.85 | Put | | 2,878.90290 | 2,724.793 | 23.30 | 0.7004 | 0.00 | 0 | 0 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 11.80 | Call | | 4,704.80970 | 4,902.840 | 19.87 | 0.9847 | 0.00 | 0 | 0 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 11.80 | Put | | 17.50970 | 16.040 | 19.87 | 0.0153 | 0.00 | 0 | 250 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 13.50 | Call | | 3,168.95000 | 3,360.931 | 16.36 | 0.9419 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 13.50 | Put | | 73.25000 | 64.531 | 16.36 | 0.0581 | 0.00 | 0 | 150 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 19.40 | Call | | 521.94040 | 564.270 | 23.79 | 0.2831 | 0.00 | 0 | 400 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 19.40 | Put | | 3,326.24040 | 3,167.870 | 23.79 | 0.7169 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 11.80 | Call | | 4,815.34140 | 5,013.880 | 19.25 | 0.9840 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 11.80 | Put | | 19.64140 | 17.480 | 19.25 | 0.0160 | 0.00 | 0 | 250 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.66 | Call | | 4,024.76250 | 4,226.798 | 17.60 | 0.9682 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.66 | Put | | 35.46250 | 35.698 | 17.60 | 0.0318 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.64 | Call | | 4,044.30050 | 4,246.239 | 17.63 | 0.9687 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.64 | Put | | 35.00050 | 35.139 | 17.63 | 0.0313 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.65 | Call | | 4,034.53080 | 4,236.518 | 17.61 | 0.9685 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.65 | Put | | 35.23080 | 35.418 | 17.61 | 0.0315 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.31 | Call | | 3,402.74840 | 3,600.355 | 15.41 | 0.9588 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.31 | Put | | 46.74840 | 42.255 | 15.41 | 0.0412 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.35 | Call | | 3,366.72850 | 3,563.763 | 15.49 | 0.9562 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.35 | Put | | 50.72850 | 45.663 | 15.49 | 0.0438 | 0.00 | 0 | 6,600 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.91 | Call | | 2,173.77760 | 2,333.636 | 18.59 | 0.7896 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 11.80 | Put | | 19.45910 | 18.741 | 18.97 | 0.0167 | 0.00 | 0 | 250 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.22 | Put | | 38.62140 | 37.002 | 15.37 | 0.0368 | 0.00 | 0 | 725 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.29 | Call | | 3,420.84410 | 3,618.723 | 15.37 | 0.9601 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.29 | Put | | 44.84410 | 40.623 | 15.37 | 0.0399 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 21.30 | Call | | 412.61160 | 434.688 | 26.84 | 0.2068 | 0.00 | 0 | 69,895 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 21.30 | Put | | 5,046.61160 | 4,866.588 | 26.84 | 0.7932 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 11.80 | Call | | 4,885.45910 | 5,086.841 | 18.97 | 0.9833 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 23.01 | Put | | 6,576.23010 | 6,397.561 | 27.19 | 0.8668 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 26.94 | Call | | 57.44200 | 64.328 | 27.19 | 0.0410 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 26.94 | Put | | 10,331.44200 | 10,136.228 | 27.19 | 0.9590 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.80 | Call | | 448.12380 | 470.313 | 25.96 | 0.2253 | 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 | 20.80 | Put | | | 4,582.12380 | 4,402.213 | 25.96 | 0.7747 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.22 | Call | | | 3,484.62140 | 3,685.102 | 15.37 | 0.9632 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.90 | Put | | | 4,675.33100 | 4,494.569 | 26.14 | 0.7787 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 21.00 | Call | | | 434.78180 | 455.295 | 26.31 | 0.2175 | 0.00 | 0 | 500 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 21.00 | Put | | | 4,768.78180 | 4,587.195 | 26.31 | 0.7825 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.08 | Call | | | 505.20330 | 534.405 | 24.69 | 0.2576 | 0.00 | 0 | 600 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.08 | Put | | | 3,919.20330 | 3,746.305 | 24.69 | 0.7424 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 23.01 | Call | | | 232.23010 | 255.661 | 27.19 | 0.1332 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.16 | Put | | | 3,992.07970 | 3,818.318 | 24.83 | 0.7464 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.30 | Call | | | 486.11190 | 512.993 | 25.08 | 0.2469 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.30 | Put | | | 4,120.11190 | 3,944.893 | 25.08 | 0.7531 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.75 | Call | | | 536.97850 | 572.771 | 24.17 | 0.2757 | 0.00 | 0 | 150 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.75 | Put | | | 3,620.97850 | 3,454.671 | 24.17 | 0.7243 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.90 | Call | | | 441.33100 | 462.669 | 26.14 | 0.2213 | 0.00 | 0 | 32,200 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.81 | Put | | | 3,674.90140 | 3,506.187 | 24.24 | 0.7279 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.95 | Call | | | 517.24990 | 547.903 | 24.46 | 0.2643 | 0.00 | 0 | 725 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.95 | Put | | | 3,801.24990 | 3,629.803 | 24.46 | 0.7357 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.15 | Call | | | 619.59520 | 668.048 | 23.43 | 0.3162 | 0.00 | 0 | 83,003 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.15 | Put | | | 3,103.59520 | 2,949.948 | 23.43 | 0.6838 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 20.16 | Call | | | 498.07970 | 526.418 | 24.83 | 0.2536 | 0.00 | 0 | 6,600 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.25 | Put | | | 3,187.82530 | 3,032.659 | 23.55 | 0.6910 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.70 | Call | | | 542.15280 | 579.980 | 24.11 | 0.2789 | 0.00 | 0 | 1,365 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.70 | Put | | | 3,576.15280 | 3,411.880 | 24.11 | 0.7211 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.89 | Call | | | 663.28940 | 715.910 | 23.11 | 0.3358 | 0.00 | 0 | 17,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.89 | Put | | | 2,887.28940 | 2,737.810 | 23.11 | 0.6642 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.81 | Call | | | 530.90140 | 564.287 | 24.24 | 0.2721 | 0.00 | 0 | 250 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.98 | Put | | | 2,961.70670 | 2,810.753 | 23.22 | 0.6711 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.00 | Call | | | 644.31010 | 695.130 | 23.25 | 0.3273 | 0.00 | 0 | 2,310 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.00 | Put | | | 2,978.31010 | 2,827.030 | 23.25 | 0.6727 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 17.51 | Call | | | 975.73460 | 1,055.629 | 21.40 | 0.4640 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 17.51 | Put | | | 1,819.73460 | 1,697.529 | 21.40 | 0.5360 | 0.00 | 0 | 7,500 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.25 | Call | | | 603.82530 | 650.759 | 23.55 | 0.3090 | 0.00 | 0 | 10,303 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.41 | Put | | | 2,499.34910 | 2,358.437 | 22.53 | 0.6242 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.45 | Call | | | 747.06180 | 807.492 | 22.58 | 0.3722 | 0.00 | 0 | 1,700 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.45 | Put | | | 2,531.06180 | 2,389.392 | 22.58 | 0.6278 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.53 | Call | | | 1,310.74350 | 1,415.944 | 20.19 | 0.5800 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.53 | Put | | | 1,174.74350 | 1,077.844 | 20.19 | 0.4200 | 0.00 | 0 | 725 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.98 | Call | | | 647.70670 | 698.853 | 23.22 | 0.3289 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.69 | Put | | | 1,272.70390 | 1,171.402 | 20.40 | 0.4402 | 0.00 | 0 | 6,600 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.76 | Call | | | 1,222.14780 | 1,321.523 | 20.49 | 0.5511 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.76 | Put | | | 1,316.14780 | 1,213.423 | 20.49 | 0.4489 | 0.00 | 0 | 15,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.20 | Call | | | 1,449.09630 | 1,564.452 | 19.75 | 0.6228 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.20 | Put | | | 983.09630 | 896.352 | 19.75 | 0.3772 | 0.00 | 0 | 500 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 18.41 | Call | | | 755.34910 | 816.537 | 22.53 | 0.3758 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.40 | Put | | | 1,097.40970 | 1,004.458 | 20.02 | 0.4033 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.47 | Call | | | 1,334.75660 | 1,441.777 | 20.11 | 0.5876 | 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 | 16.47 | Put | | | 1,138.75660 | 1,043.677 | 20.11 | 0.4124 | 0.00 | 0 | 1,365 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.50 | Call | | | 1,798.96640 | 1,941.958 | 18.97 | 0.7159 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.50 | Put | | | 632.96640 | 573.858 | 18.97 | 0.2841 | 0.00 | 0 | 69,895 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.69 | Call | | | 1,248.70390 | 1,349.502 | 20.40 | 0.5598 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.80 | Put | | | 772.44590 | 698.422 | 19.23 | 0.3237 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.00 | Call | | | 1,540.68630 | 1,662.362 | 19.49 | 0.6494 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.00 | Put | | | 874.68630 | 794.262 | 19.49 | 0.3506 | 0.00 | 0 | 32,800 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.00 | Call | | | 2,113.13400 | 2,270.538 | 18.65 | 0.7788 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.00 | Put | | | 447.13400 | 402.438 | 18.65 | 0.2212 | 0.00 | 0 | 27,000 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 16.40 | Call | | | 1,363.40970 | 1,472.558 | 20.02 | 0.5967 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.20 | Put | | | 516.83140 | 466.517 | 18.78 | 0.2459 | 0.00 | 0 | 6,985 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.40 | Call | | | 1,858.71180 | 2,004.672 | 18.90 | 0.7288 | 0.00 | 0 | 86,321 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.40 | Put | | | 592.71180 | 536.572 | 18.90 | 0.2712 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.50 | Call | | | 3,233.81520 | 3,428.350 | 15.79 | 0.9454 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.50 | Put | | | 67.81520 | 60.250 | 15.79 | 0.0546 | 0.00 | 0 | 150 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.80 | Call | | | 1,638.44590 | 1,766.522 | 19.23 | 0.6763 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.91 | Put | | | 417.77760 | 375.536 | 18.59 | 0.2104 | 0.00 | 0 | 100 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.98 | Call | | | 2,126.50290 | 2,284.458 | 18.63 | 0.7812 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 14.98 | Put | | | 440.50290 | 396.358 | 18.63 | 0.2188 | 0.00 | 0 | 1,700 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.30 | Call | | | 3,411.78920 | 3,609.532 | 15.39 | 0.9594 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.30 | Put | | | 45.78920 | 41.432 | 15.39 | 0.0406 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 15.20 | Call | | | 1,982.83140 | 2,134.617 | 18.78 | 0.7541 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 17.00 | Call | | | 1,427.73040 | 1,529.008 | 20.72 | 0.5566 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 17.00 | Put | | | 1,506.43040 | 1,401.908 | 20.72 | 0.4434 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 21.42 | Call | | | 567.10660 | 591.011 | 26.01 | 0.2447 | 0.00 | 0 | 1,800 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 21.42 | Put | | | 5,065.80660 | 4,883.911 | 26.01 | 0.7553 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.35 | Call | | | 2,202.29270 | 2,347.817 | 18.83 | 0.7445 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.35 | Put | | | 630.99270 | 570.717 | 18.83 | 0.2555 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.36 | Call | | | 2,196.32450 | 2,341.798 | 18.84 | 0.7433 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.36 | Put | | | 635.02450 | 574.698 | 18.84 | 0.2567 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 16.75 | Call | | | 1,521.05690 | 1,627.656 | 20.40 | 0.5836 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 16.75 | Put | | | 1,349.75690 | 1,250.556 | 20.40 | 0.4164 | 0.00 | 0 | 1,800 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.34 | Call | | | 2,208.27540 | 2,353.852 | 18.82 | 0.7456 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.34 | Put | | | 626.97540 | 566.752 | 18.82 | 0.2544 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.52 | Put | | | 787.42930 | 730.739 | 19.31 | 0.2715 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.53 | Call | | | 2,409.44510 | 2,552.426 | 19.32 | 0.7274 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.53 | Put | | | 791.84510 | 734.926 | 19.32 | 0.2726 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.51 | Call | | | 2,420.63350 | 2,564.064 | 19.30 | 0.7295 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.51 | Put | | | 783.03350 | 726.564 | 19.30 | 0.2705 | 0.00 | 0 | 0 |
| \$ / R | On | 19/06/2017 | Foreign Exchange Option | 15.52 | Call | | | 2,415.02930 | 2,558.239 | 19.31 | 0.7285 | 0.00 | 0 | 0 |
| Total \$ / R Option | | | | | | | | | | | | 11,953,838.40 | 17,300 | 2,168,599 |
| Total \$ / R | | | | | | | | | | | | 1,702,144,701.30 | 122,620 | 3,430,040 |
| \$ / R | MAXI | On | 14/03/2016 | Foreign Exchange Future | | 15.97980 | | 15.78890 | | | 0.0000 | 1,230,444.60 | 77 | 1,127 |
| \$ / R | MAXI | On | 13/06/2016 | Foreign Exchange Future | | 16.25600 | | 16.06160 | | | 0.0000 | 325,120.00 | 20 | 212 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------------|---------------|-------------------------|--------|------------|-----------|-----------|---------------|-------------------|------------|--------|----------------------|------------------|---------------|
| \$ / R MAXI On | 19/09/2016 | Foreign Exchange Future | | | 16.56570 | | 16.36710 | | | 0.0000 | 66,262.80 | 4 | 122 |
| \$ / R MAXI On | 19/12/2016 | Foreign Exchange Future | | | 16.86810 | | 16.66600 | | | 0.0000 | 0.00 | 0 | 20 |
| Total \$ / R MAXI Future | | | | | | | | | | | 1,621,827.40 | 101 | 1,481 |
| \$ / R MAXI On | 14/03/2016 | Foreign Exchange Option | 12.39 | Call | | | 339,925.59390 | 358,997.186 | 26.90 | 0.9995 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/03/2016 | Foreign Exchange Option | 12.39 | Put | | | 35.59390 | 17.186 | 26.90 | 0.0005 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/03/2016 | Foreign Exchange Option | 12.40 | Call | | | 338,926.39990 | 357,997.555 | 26.86 | 0.9995 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/03/2016 | Foreign Exchange Option | 12.40 | Put | | | 36.39990 | 17.555 | 26.86 | 0.0005 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/03/2016 | Foreign Exchange Option | 12.41 | Call | | | 337,927.22370 | 356,997.932 | 26.82 | 0.9995 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/03/2016 | Foreign Exchange Option | 12.41 | Put | | | 37.22370 | 17.932 | 26.82 | 0.0005 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 13/06/2016 | Foreign Exchange Option | 13.44 | Call | | | 265,520.51220 | 284,263.439 | 18.89 | 0.9638 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 13/06/2016 | Foreign Exchange Option | 13.44 | Put | | | 3,360.51220 | 2,663.439 | 18.89 | 0.0362 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 13/06/2016 | Foreign Exchange Option | 13.45 | Call | | | 264,573.61430 | 283,307.005 | 18.89 | 0.9632 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 13/06/2016 | Foreign Exchange Option | 13.45 | Put | | | 3,413.61430 | 2,707.005 | 18.89 | 0.0368 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 13/06/2016 | Foreign Exchange Option | 13.46 | Call | | | 263,627.51000 | 282,351.094 | 18.89 | 0.9627 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 13/06/2016 | Foreign Exchange Option | 13.46 | Put | | | 3,467.51000 | 2,751.094 | 18.89 | 0.0373 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 19/09/2016 | Foreign Exchange Option | 15.01 | Call | | | 173,941.94840 | 189,273.571 | 18.67 | 0.7742 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 19/09/2016 | Foreign Exchange Option | 15.01 | Put | | | 38,231.94840 | 33,703.571 | 18.67 | 0.2258 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 19/09/2016 | Foreign Exchange Option | 14.99 | Call | | | 175,279.33630 | 190,675.819 | 18.65 | 0.7771 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 19/09/2016 | Foreign Exchange Option | 14.99 | Put | | | 37,569.33630 | 33,105.819 | 18.65 | 0.2229 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 19/09/2016 | Foreign Exchange Option | 15.00 | Call | | | 174,609.93730 | 189,973.831 | 18.66 | 0.7757 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 19/09/2016 | Foreign Exchange Option | 15.00 | Put | | | 37,899.93730 | 33,403.831 | 18.66 | 0.2243 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 19/12/2016 | Foreign Exchange Option | 14.99 | Call | | | 211,807.85020 | 226,989.178 | 18.47 | 0.7816 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 19/12/2016 | Foreign Exchange Option | 14.99 | Put | | | 44,207.85020 | 39,179.178 | 18.47 | 0.2184 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 19/12/2016 | Foreign Exchange Option | 15.00 | Call | | | 211,188.26670 | 226,329.955 | 18.49 | 0.7803 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 19/12/2016 | Foreign Exchange Option | 15.00 | Put | | | 44,588.26670 | 39,519.955 | 18.49 | 0.2197 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 19/12/2016 | Foreign Exchange Option | 15.01 | Call | | | 210,530.45680 | 225,672.931 | 18.50 | 0.7790 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 19/12/2016 | Foreign Exchange Option | 15.01 | Put | | | 44,930.45680 | 39,862.931 | 18.50 | 0.2210 | 0.00 | 0 | 0 |
| Total \$ / R MAXI Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total \$ / R MAXI | | | | | | | | | | | 1,621,827.40 | 101 | 1,481 |
| £ / R | On 26/02/2016 | Foreign Exchange Future | | | 23.03370 | | 22.71880 | | | 0.0000 | 0.00 | 0 | 163 |
| £ / R | On 29/02/2016 | Foreign Exchange Future | | | 23.04660 | | 22.73140 | | | 0.0000 | 0.00 | 0 | 56 |
| £ / R | On 07/03/2016 | Foreign Exchange Future | | | 23.07680 | | 22.76070 | | | 0.0000 | 0.00 | 0 | 115 |
| £ / R | On 14/03/2016 | Foreign Exchange Future | | | 23.10720 | | 22.79020 | | | 0.0000 | 33,505,440.00 | 1,450 | 38,737 |
| £ / R | On 15/04/2016 | Foreign Exchange Future | | | 23.25100 | | 22.92980 | | | 0.0000 | 23,251.00 | 1 | 121 |
| £ / R | On 13/06/2016 | Foreign Exchange Future | | | 23.51580 | | 23.19400 | | | 0.0000 | 9,406,320.00 | 400 | 4,021 |
| £ / R | On 08/09/2016 | Foreign Exchange Future | | | 23.92690 | | 23.59940 | | | 0.0000 | 0.00 | 0 | 0 |
| £ / R | On 19/09/2016 | Foreign Exchange Future | | | 23.98100 | | 23.65280 | | | 0.0000 | 0.00 | 0 | 900 |
| £ / R | On 19/12/2016 | Foreign Exchange Future | | | 24.43650 | | 24.10360 | | | 0.0000 | 0.00 | 0 | 0 |
| Total £ / R Future | | | | | | | | | | | 42,935,011.00 | 1,851 | 44,113 |
| £ / R | On 26/02/2016 | Foreign Exchange Option | 22.09 | Call | | | 772.97320 | 1,009.667 | 20.14 | 0.8600 | 0.00 | 0 | 0 |
| £ / R | On 26/02/2016 | Foreign Exchange Option | 22.09 | Put | | | 144.17320 | 65.967 | 20.14 | 0.1400 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| £ / R | On | 29/02/2016 | Foreign Exchange Option | 22.03 | Put | | | 145.83190 | 69.522 | 19.57 | 0.1380 | 0.00 | 0 | 0 |
| £ / R | On | 29/02/2016 | Foreign Exchange Option | 22.03 | Call | | | 847.23190 | 1,086.122 | 19.57 | 0.8620 | 0.00 | 0 | 0 |
| £ / R | On | 07/03/2016 | Foreign Exchange Option | 22.12 | Call | | | 863.90520 | 1,084.129 | 19.65 | 0.8067 | 0.00 | 0 | 0 |
| £ / R | On | 07/03/2016 | Foreign Exchange Option | 22.12 | Put | | | 223.20520 | 127.329 | 19.65 | 0.1933 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 19.19 | Call | | | 3,605.85680 | 3,920.544 | 25.69 | 0.9941 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 19.19 | Put | | | 5.65680 | 3.344 | 25.69 | 0.0059 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 19.20 | Call | | | 3,595.91260 | 3,910.579 | 25.65 | 0.9940 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 19.20 | Put | | | 5.71260 | 3.379 | 25.65 | 0.0060 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 19.21 | Call | | | 3,585.96920 | 3,900.615 | 25.62 | 0.9940 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 19.21 | Put | | | 5.76920 | 3.415 | 25.62 | 0.0060 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 22.05 | Call | | | 984.80990 | 1,205.711 | 19.54 | 0.8026 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 22.05 | Put | | | 244.60990 | 148.511 | 19.54 | 0.1974 | 0.00 | 0 | 6,000 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 23.15 | Call | | | 420.38280 | 534.463 | 20.66 | 0.4998 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 23.15 | Put | | | 780.18280 | 577.263 | 20.66 | 0.5002 | 0.00 | 0 | 4,000 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 23.95 | Call | | | 210.43600 | 270.327 | 21.94 | 0.2986 | 0.00 | 0 | 11,400 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 23.95 | Put | | | 1,370.23600 | 1,113.127 | 21.94 | 0.7014 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 25.30 | Call | | | 58.43330 | 73.836 | 23.69 | 0.1005 | 0.00 | 0 | 7,800 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 25.30 | Put | | | 2,568.23330 | 2,266.636 | 23.69 | 0.8995 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 20.75 | Call | | | 2,074.34140 | 2,375.601 | 20.46 | 0.9667 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 20.75 | Put | | | 34.14140 | 18.401 | 20.46 | 0.0333 | 0.00 | 0 | 21,300 |
| £ / R | On | 15/04/2016 | Foreign Exchange Option | 24.20 | Call | | | 397.31980 | 474.978 | 22.09 | 0.3483 | 0.00 | 0 | 0 |
| £ / R | On | 15/04/2016 | Foreign Exchange Option | 24.20 | Put | | | 1,667.51980 | 1,423.978 | 22.09 | 0.6517 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 26.50 | Call | | | 321.38710 | 367.244 | 23.86 | 0.2127 | 0.00 | 0 | 2,600 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 26.50 | Put | | | 3,627.38710 | 3,351.444 | 23.86 | 0.7873 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.50 | Call | | | 2,877.14120 | 3,159.636 | 19.91 | 0.8943 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.50 | Put | | | 183.14120 | 143.836 | 19.91 | 0.1057 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.51 | Call | | | 2,868.45830 | 3,150.695 | 19.90 | 0.8937 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.51 | Put | | | 184.45830 | 144.895 | 19.90 | 0.1063 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 24.30 | Call | | | 743.40150 | 844.558 | 21.71 | 0.4213 | 0.00 | 0 | 1,300 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 24.30 | Put | | | 1,849.40150 | 1,628.758 | 21.71 | 0.5787 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.49 | Call | | | 2,885.83480 | 3,168.580 | 19.92 | 0.8950 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.49 | Put | | | 181.83480 | 142.780 | 19.92 | 0.1050 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 22.27 | Call | | | 2,136.91220 | 2,343.385 | 19.49 | 0.7124 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 22.27 | Put | | | 807.51220 | 686.485 | 19.49 | 0.2876 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 25.85 | Call | | | 813.27330 | 895.481 | 22.47 | 0.3558 | 0.00 | 0 | 12,264 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 25.85 | Put | | | 3,063.87330 | 2,818.581 | 22.47 | 0.6442 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 21.20 | Call | | | 2,841.95190 | 3,086.469 | 18.97 | 0.8198 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 21.20 | Put | | | 442.55190 | 359.569 | 18.97 | 0.1802 | 0.00 | 0 | 12,264 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 22.25 | Call | | | 2,148.83020 | 2,356.045 | 19.48 | 0.7145 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 22.25 | Put | | | 799.43020 | 679.145 | 19.48 | 0.2855 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 22.26 | Call | | | 2,142.86510 | 2,349.709 | 19.48 | 0.7135 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 22.26 | Put | | | 803.46510 | 682.809 | 19.48 | 0.2865 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2016 | Foreign Exchange Option | 23.01 | Call | | | 1,807.29370 | 1,977.650 | 19.82 | 0.6352 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2016 | Foreign Exchange Option | 23.01 | Put | | | 1,164.49370 | 1,006.649 | 19.82 | 0.3648 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2016 | Foreign Exchange Option | 22.99 | Call | | | 1,816.82650 | 1,987.943 | 19.80 | 0.6374 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2016 | Foreign Exchange Option | 22.99 | Put | | | 1,154.02650 | 996.943 | 19.80 | 0.3626 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|----------------|
| £ / R | On | 19/09/2016 | Foreign Exchange Option | 23.00 | Call | | | 1,812.05770 | 1,982.793 | 19.81 | 0.6363 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2016 | Foreign Exchange Option | 23.00 | Put | | | 1,159.25770 | 1,001.793 | 19.81 | 0.3637 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 26.94 | Call | | | 1,001.08160 | 1,087.966 | 22.33 | 0.3557 | 0.00 | 0 | 783 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 26.94 | Put | | | 3,837.48160 | 3,591.466 | 22.33 | 0.6443 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 22.64 | Call | | | 2,481.66000 | 2,687.991 | 18.90 | 0.7002 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 22.64 | Put | | | 1,018.06000 | 891.491 | 18.90 | 0.2998 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 22.65 | Call | | | 2,476.04580 | 2,682.057 | 18.90 | 0.6993 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 22.65 | Put | | | 1,022.44580 | 895.557 | 18.90 | 0.3007 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 23.01 | Call | | | 2,284.31520 | 2,475.462 | 19.10 | 0.6662 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 23.01 | Put | | | 1,190.71520 | 1,048.962 | 19.10 | 0.3338 | 0.00 | 0 | 783 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 18.41 | Call | | | 5,811.36440 | 6,131.054 | 19.95 | 0.9485 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 18.41 | Put | | | 117.76440 | 104.555 | 19.95 | 0.0515 | 0.00 | 0 | 783 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 22.63 | Call | | | 2,487.28490 | 2,693.935 | 18.89 | 0.7011 | 0.00 | 0 | 0 |
| £ / R | On | 19/12/2016 | Foreign Exchange Option | 22.63 | Put | | | 1,013.68490 | 887.435 | 18.89 | 0.2989 | 0.00 | 0 | 0 |
| Total £ / R Option | | | | | | | | | | | | 0.00 | 0 | 81,277 |
| Total £ / R | | | | | | | | | | | | 42,935,011.00 | 1,851 | 125,390 |
| ¥ / R | On | 14/03/2016 | Foreign Exchange Future | | | 0.14198 | | 0.14043 | | | 0.0000 | 0.00 | 0 | 6,575 |
| ¥ / R | On | 13/06/2016 | Foreign Exchange Future | | | 0.14489 | | 0.14333 | | | 0.0000 | 0.00 | 0 | 4,588 |
| ¥ / R | On | 19/09/2016 | Foreign Exchange Future | | | 0.14817 | | 0.14659 | | | 0.0000 | 0.00 | 0 | 947 |
| Total ¥ / R Future | | | | | | | | | | | | 0.00 | 0 | 12,110 |
| ¥ / R | On | 14/03/2016 | Foreign Exchange Option | 0.12 | Call | | | 2,045.58950 | 2,199.380 | 23.11 | 0.9943 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2016 | Foreign Exchange Option | 0.12 | Put | | | 2.58950 | 1.780 | 23.11 | 0.0057 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2016 | Foreign Exchange Option | 0.10 | Call | | | 4,043.00080 | 4,197.600 | 26.38 | 1.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2016 | Foreign Exchange Option | 0.10 | Put | | | 0.00080 | 0.001 | 26.38 | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2016 | Foreign Exchange Option | 0.11 | Call | | | 3,043.17320 | 3,197.713 | 26.37 | 0.9996 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2016 | Foreign Exchange Option | 0.11 | Put | | | 0.17320 | 0.113 | 26.37 | 0.0004 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2016 | Foreign Exchange Option | 0.12 | Put | | | 12.48400 | 11.530 | 16.54 | 0.0217 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2016 | Foreign Exchange Option | 0.13 | Call | | | 1,446.66430 | 1,591.194 | 17.58 | 0.8682 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2016 | Foreign Exchange Option | 0.13 | Put | | | 114.06430 | 101.994 | 17.58 | 0.1318 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2016 | Foreign Exchange Option | 0.11 | Call | | | 3,339.78580 | 3,495.474 | 21.06 | 0.9899 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2016 | Foreign Exchange Option | 0.11 | Put | | | 7.18580 | 6.274 | 21.06 | 0.0101 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2016 | Foreign Exchange Option | 0.12 | Call | | | 2,345.08400 | 2,500.730 | 16.54 | 0.9783 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/09/2016 | Foreign Exchange Option | 0.11 | Call | | | 3,673.73380 | 3,830.213 | 18.57 | 0.9838 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/09/2016 | Foreign Exchange Option | 0.11 | Put | | | 14.33380 | 13.013 | 18.57 | 0.0162 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/09/2016 | Foreign Exchange Option | 0.12 | Call | | | 2,710.00010 | 2,867.208 | 17.74 | 0.9452 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/09/2016 | Foreign Exchange Option | 0.12 | Put | | | 50.60010 | 50.008 | 17.74 | 0.0548 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/09/2016 | Foreign Exchange Option | 0.13 | Call | | | 1,847.80640 | 1,995.940 | 17.89 | 0.8442 | 0.00 | 0 | 0 |
| ¥ / R | On | 19/09/2016 | Foreign Exchange Option | 0.13 | Put | | | 188.40640 | 178.740 | 17.89 | 0.1558 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | | | 0.00 | 0 | 12,110 |
| € / R | On | 19/02/2016 | Foreign Exchange Future | | | 17.91700 | | 17.79070 | | | 0.0000 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|----------------|
| € / R | On | 24/02/2016 | Foreign Exchange Future | | | 17.93560 | | 17.80930 | | | 0.0000 | 0.00 | 0 | 100 |
| € / R | On | 26/02/2016 | Foreign Exchange Future | | | 17.93970 | | 17.81330 | | | 0.0000 | 0.00 | 0 | 34 |
| € / R | On | 07/03/2016 | Foreign Exchange Future | | | 17.94630 | | 17.81970 | | | 0.0000 | 0.00 | 0 | 5 |
| € / R | On | 14/03/2016 | Foreign Exchange Future | | | 18.00540 | | 17.87740 | | | 0.0000 | 26,774,029.80 | 1,487 | 76,851 |
| € / R | On | 22/03/2016 | Foreign Exchange Future | | | 17.96500 | | 17.83860 | | | 0.0000 | 0.00 | 0 | 293 |
| € / R | On | 24/03/2016 | Foreign Exchange Future | | | 17.97290 | | 17.84620 | | | 0.0000 | 0.00 | 0 | 0 |
| € / R | On | 15/04/2016 | Foreign Exchange Future | | | 18.00210 | | 17.87520 | | | 0.0000 | 0.00 | 0 | 11 |
| € / R | On | 26/04/2016 | Foreign Exchange Future | | | 18.02150 | | 17.89440 | | | 0.0000 | 0.00 | 0 | 25 |
| € / R | On | 29/04/2016 | Foreign Exchange Future | | | 18.03650 | | 17.90910 | | | 0.0000 | 0.00 | 0 | 0 |
| € / R | On | 25/05/2016 | Foreign Exchange Future | | | 18.05390 | | 17.92690 | | | 0.0000 | 0.00 | 0 | 74 |
| € / R | On | 27/05/2016 | Foreign Exchange Future | | | 18.07560 | | 17.94820 | | | 0.0000 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Future | | | 18.36990 | | 18.24090 | | | 0.0000 | 9,460,498.50 | 515 | 42,022 |
| € / R | On | 19/09/2016 | Foreign Exchange Future | | | 18.78210 | | 18.65250 | | | 0.0000 | 0.00 | 0 | 9,388 |
| € / R | On | 19/12/2016 | Foreign Exchange Future | | | 19.19140 | | 19.06010 | | | 0.0000 | 0.00 | 0 | 5,252 |
| Total € / R Future | | | | | | | | | | | | 36,234,528.30 | 2,002 | 134,055 |
| € / R | On | 19/02/2016 | Foreign Exchange Option | 15.40 | Call | | | 2,391.09120 | 2,517.223 | 35.34 | 0.9991 | 0.00 | 0 | 0 |
| € / R | On | 19/02/2016 | Foreign Exchange Option | 15.40 | Put | | | 0.39120 | 0.223 | 35.34 | 0.0009 | 0.00 | 0 | 100 |
| € / R | On | 19/02/2016 | Foreign Exchange Option | 16.06 | Call | | | 1,732.88620 | 1,858.249 | 30.99 | 0.9949 | 0.00 | 0 | 100 |
| € / R | On | 19/02/2016 | Foreign Exchange Option | 16.06 | Put | | | 2.18620 | 1.249 | 30.99 | 0.0051 | 0.00 | 0 | 0 |
| € / R | On | 24/02/2016 | Foreign Exchange Option | 18.31 | Call | | | 112.87000 | 133.304 | 21.50 | 0.3049 | 0.00 | 0 | 0 |
| € / R | On | 24/02/2016 | Foreign Exchange Option | 18.31 | Put | | | 613.57000 | 507.703 | 21.50 | 0.6951 | 0.00 | 0 | 0 |
| € / R | On | 26/02/2016 | Foreign Exchange Option | 15.54 | Call | | | 2,275.53490 | 2,401.042 | 28.18 | 0.9957 | 0.00 | 0 | 0 |
| € / R | On | 26/02/2016 | Foreign Exchange Option | 15.54 | Put | | | 2.23490 | 1.342 | 28.18 | 0.0043 | 0.00 | 0 | 0 |
| € / R | On | 07/03/2016 | Foreign Exchange Option | 15.57 | Call | | | 2,254.87550 | 2,380.418 | 24.35 | 0.9894 | 0.00 | 0 | 0 |
| € / R | On | 07/03/2016 | Foreign Exchange Option | 15.57 | Put | | | 5.17550 | 4.118 | 24.35 | 0.0106 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 13.05 | Put | | | 0.12830 | 0.087 | 31.69 | 0.0002 | 0.00 | 0 | 18,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 13.20 | Call | | | 4,677.57950 | 4,805.525 | 31.39 | 0.9997 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 13.20 | Put | | | 0.17950 | 0.125 | 31.39 | 0.0003 | 0.00 | 0 | 18,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 13.85 | Call | | | 4,028.12220 | 4,155.941 | 30.08 | 0.9988 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 13.85 | Put | | | 0.72220 | 0.541 | 30.08 | 0.0012 | 0.00 | 0 | 12,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 16.90 | Put | | | 99.52790 | 74.684 | 20.28 | 0.1353 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 21.90 | Call | | | 5.52370 | 5.505 | 28.78 | 0.0109 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 21.90 | Put | | | 4,028.12370 | 3,900.105 | 28.78 | 0.9891 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 16.15 | Call | | | 1,742.64290 | 1,867.209 | 19.95 | 0.9713 | 0.00 | 0 | 24,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 16.15 | Put | | | 15.24290 | 11.809 | 19.95 | 0.0287 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 13.05 | Call | | | 4,827.52830 | 4,955.487 | 31.69 | 0.9998 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 16.30 | Put | | | 23.67390 | 16.896 | 19.77 | 0.0396 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 16.76 | Call | | | 1,191.60800 | 1,300.321 | 20.16 | 0.8942 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 16.76 | Put | | | 74.20800 | 54.921 | 20.16 | 0.1058 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 15.95 | Call | | | 1,938.18820 | 2,064.608 | 20.98 | 0.9780 | 0.00 | 0 | 26,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 15.95 | Put | | | 10.78820 | 9.208 | 20.98 | 0.0220 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 16.90 | Call | | | 1,076.92790 | 1,180.084 | 20.28 | 0.8647 | 0.00 | 0 | 19,500 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 15.99 | Put | | | 11.34000 | 9.670 | 20.77 | 0.0232 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 16.00 | Call | | | 1,888.88300 | 2,015.189 | 20.72 | 0.9765 | 0.00 | 0 | 650 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 16.00 | Put | | | 11.48300 | 9.789 | 20.72 | 0.0235 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.96 | Call | | | 2,920.89690 | 3,048.426 | 26.08 | 0.9934 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.96 | Put | | | 3.49690 | 3.026 | 26.08 | 0.0066 | 0.00 | 0 | 15,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 16.30 | Call | | | 1,601.07390 | 1,722.296 | 19.77 | 0.9604 | 0.00 | 0 | 36,640 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 15.05 | Put | | | 3.84690 | 3.327 | 25.62 | 0.0074 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 15.37 | Call | | | 2,512.85390 | 2,640.101 | 23.97 | 0.9893 | 0.00 | 0 | 25,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 15.37 | Put | | | 5.45390 | 4.701 | 23.97 | 0.0107 | 0.00 | 0 | 25,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.03 | Call | | | 3,848.44360 | 3,976.195 | 29.72 | 0.9983 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.03 | Put | | | 1.04360 | 0.795 | 29.72 | 0.0017 | 0.00 | 0 | 17,534 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 15.99 | Call | | | 1,898.74000 | 2,025.070 | 20.77 | 0.9768 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.60 | Put | | | 2.41230 | 2.092 | 27.94 | 0.0045 | 0.00 | 0 | 15,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.90 | Call | | | 2,980.68350 | 3,108.243 | 26.39 | 0.9938 | 0.00 | 0 | 24,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.90 | Put | | | 3.28350 | 2.843 | 26.39 | 0.0062 | 0.00 | 0 | 33,200 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 13.99 | Call | | | 3,888.36230 | 4,016.131 | 29.80 | 0.9984 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 13.99 | Put | | | 0.96230 | 0.731 | 29.80 | 0.0016 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 15.05 | Call | | | 2,831.24690 | 2,958.727 | 25.62 | 0.9926 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.00 | Call | | | 3,878.38200 | 4,006.146 | 29.78 | 0.9984 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.00 | Put | | | 0.98200 | 0.746 | 29.78 | 0.0016 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.01 | Call | | | 3,868.40220 | 3,996.162 | 29.76 | 0.9983 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.01 | Put | | | 1.00220 | 0.762 | 29.76 | 0.0017 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.60 | Call | | | 3,279.81230 | 3,407.492 | 27.94 | 0.9955 | 0.00 | 0 | 0 |
| € / R | On | 22/03/2016 | Foreign Exchange Option | 18.42 | Call | | | 280.55330 | 312.190 | 21.40 | 0.3735 | 0.00 | 0 | 0 |
| € / R | On | 22/03/2016 | Foreign Exchange Option | 18.42 | Put | | | 861.95330 | 767.190 | 21.40 | 0.6265 | 0.00 | 0 | 0 |
| € / R | On | 24/03/2016 | Foreign Exchange Option | 18.42 | Call | | | 294.65240 | 327.402 | 21.41 | 0.3796 | 0.00 | 0 | 0 |
| € / R | On | 24/03/2016 | Foreign Exchange Option | 18.42 | Put | | | 868.45240 | 774.502 | 21.41 | 0.6204 | 0.00 | 0 | 0 |
| € / R | On | 15/04/2016 | Foreign Exchange Option | 18.50 | Put | | | 1,007.02270 | 916.399 | 21.06 | 0.6057 | 0.00 | 0 | 0 |
| € / R | On | 15/04/2016 | Foreign Exchange Option | 18.50 | Call | | | 382.22270 | 418.499 | 21.06 | 0.3943 | 0.00 | 0 | 0 |
| € / R | On | 26/04/2016 | Foreign Exchange Option | 18.57 | Call | | | 413.29080 | 450.391 | 21.01 | 0.3937 | 0.00 | 0 | 0 |
| € / R | On | 26/04/2016 | Foreign Exchange Option | 18.57 | Put | | | 1,088.89080 | 998.891 | 21.01 | 0.6063 | 0.00 | 0 | 0 |
| € / R | On | 29/04/2016 | Foreign Exchange Option | 18.57 | Call | | | 431.75230 | 470.039 | 21.03 | 0.3999 | 0.00 | 0 | 0 |
| € / R | On | 29/04/2016 | Foreign Exchange Option | 18.57 | Put | | | 1,092.65230 | 1,003.539 | 21.03 | 0.6001 | 0.00 | 0 | 0 |
| € / R | On | 25/05/2016 | Foreign Exchange Option | 18.68 | Call | | | 500.30150 | 539.636 | 20.94 | 0.4010 | 0.00 | 0 | 0 |
| € / R | On | 25/05/2016 | Foreign Exchange Option | 18.68 | Put | | | 1,253.40150 | 1,165.736 | 20.94 | 0.5990 | 0.00 | 0 | 0 |
| € / R | On | 27/05/2016 | Foreign Exchange Option | 18.68 | Call | | | 515.95630 | 556.263 | 20.95 | 0.4065 | 0.00 | 0 | 0 |
| € / R | On | 27/05/2016 | Foreign Exchange Option | 18.68 | Put | | | 1,247.75630 | 1,160.663 | 20.95 | 0.5935 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.25 | Call | | | 3,040.47060 | 3,162.145 | 19.84 | 0.9535 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.25 | Put | | | 49.57060 | 42.245 | 19.84 | 0.0465 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.26 | Call | | | 3,031.08680 | 3,152.703 | 19.84 | 0.9530 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.24 | Call | | | 3,049.86080 | 3,171.593 | 19.84 | 0.9541 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.24 | Put | | | 48.96080 | 41.693 | 19.84 | 0.0459 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.26 | Put | | | 50.18680 | 42.803 | 19.84 | 0.0470 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 14.20 | Call | | | 4,057.59620 | 4,184.746 | 21.68 | 0.9828 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 14.20 | Put | | | 16.69620 | 14.846 | 21.68 | 0.0172 | 0.00 | 0 | 6,000 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.96 | Call | | | 2,393.21980 | 2,510.128 | 19.62 | 0.9026 | 0.00 | 0 | 6,000 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.96 | Put | | | 112.31980 | 100.228 | 19.62 | 0.0974 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.95 | Put | | | 56.82750 | 62.629 | 18.85 | 0.0513 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.96 | Call | | | 3,750.06320 | 3,885.117 | 18.83 | 0.9484 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|----------------|
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.96 | Put | | | 57.56320 | 63.017 | 18.83 | 0.0516 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.94 | Call | | | 3,768.59760 | 3,904.343 | 18.87 | 0.9490 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.94 | Put | | | 56.09760 | 62.243 | 18.87 | 0.0510 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.95 | Call | | | 3,759.32750 | 3,894.729 | 18.85 | 0.9487 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 16.99 | Put | | | 483.17410 | 464.681 | 19.17 | 0.2186 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 21.90 | Call | | | 679.97780 | 700.726 | 22.91 | 0.3020 | 0.00 | 0 | 2,961 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 21.90 | Put | | | 3,519.87780 | 3,409.326 | 22.91 | 0.6980 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 17.00 | Call | | | 2,546.07290 | 2,658.704 | 19.17 | 0.7804 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 17.00 | Put | | | 485.97290 | 467.304 | 19.17 | 0.2196 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 16.40 | Call | | | 2,997.29130 | 3,119.300 | 19.32 | 0.8341 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 20.80 | Call | | | 896.28790 | 927.604 | 21.85 | 0.3828 | 0.00 | 0 | 2,912 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 20.80 | Put | | | 2,636.18790 | 2,536.204 | 21.85 | 0.6172 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 16.99 | Call | | | 2,553.27410 | 2,666.081 | 19.17 | 0.7814 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 16.40 | Put | | | 337.19130 | 327.900 | 19.32 | 0.1659 | 0.00 | 0 | 2,912 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 16.90 | Call | | | 2,618.58930 | 2,732.964 | 19.20 | 0.7899 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 16.90 | Put | | | 458.48930 | 441.564 | 19.20 | 0.2101 | 0.00 | 0 | 2,961 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 17.01 | Call | | | 2,538.87750 | 2,651.332 | 19.17 | 0.7795 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 17.01 | Put | | | 488.77750 | 469.932 | 19.17 | 0.2205 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | | | 0.00 | 0 | 333,470 |
| Total € / R | | | | | | | | | | | | 36,234,528.30 | 2,002 | 467,525 |
| AUS / R | On | 14/03/2016 | Foreign Exchange Future | | | 11.28690 | | 11.19440 | | | 0.0000 | 19,108,721.70 | 1,693 | 13,303 |
| AUS / R | On | 13/06/2016 | Foreign Exchange Future | | | 11.43140 | | 11.33810 | | | 0.0000 | 0.00 | 0 | 3,067 |
| AUS / R | On | 19/09/2016 | Foreign Exchange Future | | | 11.60170 | | 11.50660 | | | 0.0000 | 7,715,130.50 | 665 | 600 |
| AUS / R | On | 19/12/2016 | Foreign Exchange Future | | | 11.76850 | | 11.67370 | | | 0.0000 | 5,884,250.00 | 500 | 69 |
| Total AU\$ / R Future | | | | | | | | | | | | 32,708,102.20 | 2,858 | 17,039 |
| AUS / R | On | 14/03/2016 | Foreign Exchange Option | 11.40 | Call | | | 101.56740 | 122.769 | 13.16 | 0.4048 | 0.00 | 0 | 200 |
| AUS / R | On | 14/03/2016 | Foreign Exchange Option | 11.40 | Put | | | 307.16740 | 235.869 | 13.16 | 0.5952 | 0.00 | 0 | 0 |
| AUS / R | On | 14/03/2016 | Foreign Exchange Option | 11.41 | Call | | | 98.61610 | 119.217 | 13.18 | 0.3962 | 0.00 | 0 | 200 |
| AUS / R | On | 14/03/2016 | Foreign Exchange Option | 11.41 | Put | | | 314.21610 | 242.317 | 13.18 | 0.6038 | 0.00 | 0 | 0 |
| AUS / R | On | 14/03/2016 | Foreign Exchange Option | 12.60 | Call | | | 3.03050 | 2.925 | 17.17 | 0.0149 | 0.00 | 0 | 200 |
| AUS / R | On | 14/03/2016 | Foreign Exchange Option | 12.60 | Put | | | 1,408.63050 | 1,316.025 | 17.17 | 0.9851 | 0.00 | 0 | 0 |
| AUS / R | On | 14/03/2016 | Foreign Exchange Option | 9.80 | Call | | | 1,396.03210 | 1,487.487 | 17.97 | 0.9968 | 0.00 | 0 | 0 |
| AUS / R | On | 14/03/2016 | Foreign Exchange Option | 9.80 | Put | | | 1.63210 | 0.587 | 17.97 | 0.0032 | 0.00 | 0 | 200 |
| AUS / R | On | 14/03/2016 | Foreign Exchange Option | 10.40 | Call | | | 806.05360 | 892.670 | 15.07 | 0.9703 | 0.00 | 0 | 200 |
| AUS / R | On | 14/03/2016 | Foreign Exchange Option | 10.40 | Put | | | 11.65360 | 5.770 | 15.07 | 0.0297 | 0.00 | 0 | 0 |
| AUS / R | On | 14/03/2016 | Foreign Exchange Option | 10.80 | Call | | | 442.95740 | 513.064 | 13.14 | 0.8792 | 0.00 | 0 | 0 |
| AUS / R | On | 14/03/2016 | Foreign Exchange Option | 10.80 | Put | | | 48.55740 | 26.164 | 13.14 | 0.1208 | 0.00 | 0 | 200 |
| AUS / R | On | 14/03/2016 | Foreign Exchange Option | 9.49 | Call | | | 1,704.97000 | 1,797.052 | 19.17 | 0.9991 | 0.00 | 0 | 0 |
| AUS / R | On | 14/03/2016 | Foreign Exchange Option | 9.49 | Put | | | 0.57000 | 0.152 | 19.17 | 0.0009 | 0.00 | 0 | 0 |
| AUS / R | On | 14/03/2016 | Foreign Exchange Option | 9.50 | Call | | | 1,694.98960 | 1,787.059 | 19.13 | 0.9991 | 0.00 | 0 | 0 |
| AUS / R | On | 14/03/2016 | Foreign Exchange Option | 9.50 | Put | | | 0.58960 | 0.159 | 19.13 | 0.0009 | 0.00 | 0 | 0 |
| AUS / R | On | 14/03/2016 | Foreign Exchange Option | 9.51 | Call | | | 1,685.00990 | 1,777.066 | 19.09 | 0.9991 | 0.00 | 0 | 0 |
| AUS / R | On | 14/03/2016 | Foreign Exchange Option | 9.51 | Put | | | 0.60990 | 0.166 | 19.09 | 0.0009 | 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 | 13/06/2016 | Foreign Exchange Option | 10.10 | Call | | | 1,311.89270 | 1,395.103 | 17.98 | 0.8931 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/06/2016 | Foreign Exchange Option | 10.10 | Put | | | 73.79270 | 63.703 | 17.98 | 0.1069 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/06/2016 | Foreign Exchange Option | 10.08 | Call | | | 1,329.46450 | 1,413.002 | 18.01 | 0.8962 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/06/2016 | Foreign Exchange Option | 10.08 | Put | | | 71.36450 | 61.602 | 18.01 | 0.1038 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/06/2016 | Foreign Exchange Option | 10.09 | Call | | | 1,320.67070 | 1,404.045 | 17.99 | 0.8947 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/06/2016 | Foreign Exchange Option | 10.09 | Put | | | 72.57070 | 62.645 | 17.99 | 0.1053 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2016 | Foreign Exchange Option | 10.21 | Put | | | 141.44840 | 131.439 | 17.21 | 0.1531 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2016 | Foreign Exchange Option | 10.19 | Call | | | 1,454.43590 | 1,539.866 | 17.23 | 0.8500 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2016 | Foreign Exchange Option | 10.19 | Put | | | 137.83590 | 128.166 | 17.23 | 0.1500 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2016 | Foreign Exchange Option | 10.20 | Call | | | 1,446.23200 | 1,531.494 | 17.22 | 0.8485 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2016 | Foreign Exchange Option | 10.20 | Put | | | 139.63200 | 129.794 | 17.22 | 0.1515 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2016 | Foreign Exchange Option | 10.21 | Call | | | 1,438.04840 | 1,523.139 | 17.21 | 0.8469 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.68 | Call | | | 1,290.61180 | 1,365.107 | 16.68 | 0.7603 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.68 | Put | | | 296.91180 | 276.607 | 16.68 | 0.2397 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.66 | Call | | | 1,304.89380 | 1,379.723 | 16.69 | 0.7640 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.66 | Put | | | 291.19380 | 271.223 | 16.69 | 0.2360 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.67 | Call | | | 1,297.74280 | 1,372.405 | 16.69 | 0.7621 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/12/2016 | Foreign Exchange Option | 10.67 | Put | | | 294.04280 | 273.905 | 16.69 | 0.2379 | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | | | | | 0.00 | 0 | 1,200 |
| Total AU\$ / R | | | | | | | | | | | | 32,708,102.20 | 2,858 | 18,239 |
| CAD/ R | On | 14/03/2016 | Foreign Exchange Future | | | 11.46880 | | 11.33180 | | | 0.0000 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/06/2016 | Foreign Exchange Future | | | 11.66990 | | 11.53030 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CAD/ R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| CAD/ R | On | 14/03/2016 | Foreign Exchange Option | 10.81 | Put | | | 31.53350 | 16.965 | 14.44 | 0.0768 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/03/2016 | Foreign Exchange Option | 10.79 | Call | | | 570.98820 | 694.730 | 14.56 | 0.9277 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/03/2016 | Foreign Exchange Option | 10.79 | Put | | | 29.18820 | 15.930 | 14.56 | 0.0723 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/03/2016 | Foreign Exchange Option | 10.80 | Call | | | 561.94640 | 685.239 | 14.50 | 0.9255 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/03/2016 | Foreign Exchange Option | 10.80 | Put | | | 30.14640 | 16.439 | 14.50 | 0.0745 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/03/2016 | Foreign Exchange Option | 10.81 | Call | | | 553.33350 | 675.765 | 14.44 | 0.9232 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/06/2016 | Foreign Exchange Option | 10.87 | Call | | | 829.30730 | 937.470 | 16.26 | 0.7888 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/06/2016 | Foreign Exchange Option | 10.87 | Put | | | 169.00730 | 137.570 | 16.26 | 0.2112 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/06/2016 | Foreign Exchange Option | 10.88 | Call | | | 822.08100 | 929.826 | 16.26 | 0.7860 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/06/2016 | Foreign Exchange Option | 10.88 | Put | | | 171.78100 | 139.926 | 16.26 | 0.2140 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/06/2016 | Foreign Exchange Option | 10.89 | Call | | | 814.88730 | 922.214 | 16.26 | 0.7832 | 0.00 | 0 | 0 |
| CAD/ R | On | 13/06/2016 | Foreign Exchange Option | 10.89 | Put | | | 174.58730 | 142.314 | 16.26 | 0.2168 | 0.00 | 0 | 0 |
| Total CAD/ R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CAD/ R | | | | | | | | | | | | 0.00 | 0 | 0 |
| CHF / R | On | 14/03/2016 | Foreign Exchange Future | | | 16.37860 | | 16.21010 | | | 0.0000 | 0.00 | 0 | 6,657 |
| CHF / R | On | 13/06/2016 | Foreign Exchange Future | | | 16.74000 | | 16.57020 | | | 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 CHF / R Future | | | | | | | | | | | | 0.00 | 0 | 6,657 |
| CHF / R | On | 14/03/2016 | Foreign Exchange Option | 15.00 | Call | | | 1,261.90040 | 1,411.625 | 21.09 | 0.9280 | 0.00 | 0 | 0 |
| CHF / R | On | 14/03/2016 | Foreign Exchange Option | 15.00 | Put | | | 51.80040 | 33.025 | 21.09 | 0.0720 | 0.00 | 0 | 0 |
| CHF / R | On | 14/03/2016 | Foreign Exchange Option | 15.01 | Call | | | 1,253.06190 | 1,402.398 | 21.09 | 0.9266 | 0.00 | 0 | 0 |
| CHF / R | On | 14/03/2016 | Foreign Exchange Option | 15.01 | Put | | | 52.96190 | 33.798 | 21.09 | 0.0734 | 0.00 | 0 | 0 |
| CHF / R | On | 14/03/2016 | Foreign Exchange Option | 14.99 | Call | | | 1,270.75930 | 1,420.868 | 21.10 | 0.9294 | 0.00 | 0 | 0 |
| CHF / R | On | 14/03/2016 | Foreign Exchange Option | 14.99 | Put | | | 50.65930 | 32.268 | 21.10 | 0.0706 | 0.00 | 0 | 0 |
| CHF / R | On | 13/06/2016 | Foreign Exchange Option | 14.39 | Call | | | 2,289.80060 | 2,442.531 | 20.79 | 0.9064 | 0.00 | 0 | 0 |
| CHF / R | On | 13/06/2016 | Foreign Exchange Option | 14.39 | Put | | | 109.60060 | 92.531 | 20.79 | 0.0936 | 0.00 | 0 | 0 |
| CHF / R | On | 13/06/2016 | Foreign Exchange Option | 14.40 | Call | | | 2,280.87510 | 2,433.487 | 20.77 | 0.9055 | 0.00 | 0 | 0 |
| CHF / R | On | 13/06/2016 | Foreign Exchange Option | 14.40 | Put | | | 110.67510 | 93.487 | 20.77 | 0.0945 | 0.00 | 0 | 0 |
| CHF / R | On | 13/06/2016 | Foreign Exchange Option | 14.41 | Call | | | 2,271.96060 | 2,424.449 | 20.76 | 0.9047 | 0.00 | 0 | 0 |
| CHF / R | On | 13/06/2016 | Foreign Exchange Option | 14.41 | Put | | | 111.76060 | 94.449 | 20.76 | 0.0953 | 0.00 | 0 | 0 |
| Total CHF / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CHF / R | | | | | | | | | | | | 0.00 | 0 | 6,657 |
| CNH / R | On | 14/03/2016 | Foreign Exchange Future | | | 2.44170 | | 2.40600 | | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 13/06/2016 | Foreign Exchange Future | | | 2.45880 | | 2.42460 | | | 0.0000 | 0.00 | 0 | 22,550 |
| Total CNH / R Future | | | | | | | | | | | | 0.00 | 0 | 22,550 |
| CNH / R | On | 14/03/2016 | Foreign Exchange Option | 2.20 | Call | | | 2,112.14260 | 2,450.760 | 22.18 | 0.9500 | 0.00 | 0 | 0 |
| CNH / R | On | 14/03/2016 | Foreign Exchange Option | 2.20 | Put | | | 52.14260 | 33.760 | 22.18 | 0.0500 | 0.00 | 0 | 0 |
| CNH / R | On | 14/03/2016 | Foreign Exchange Option | 2.21 | Call | | | 2,020.07160 | 2,355.844 | 22.05 | 0.9434 | 0.00 | 0 | 0 |
| CNH / R | On | 14/03/2016 | Foreign Exchange Option | 2.21 | Put | | | 60.07160 | 38.843 | 22.05 | 0.0566 | 0.00 | 0 | 0 |
| CNH / R | On | 14/03/2016 | Foreign Exchange Option | 2.19 | Call | | | 2,205.13280 | 2,547.279 | 22.45 | 0.9550 | 0.00 | 0 | 0 |
| CNH / R | On | 14/03/2016 | Foreign Exchange Option | 2.19 | Put | | | 45.13280 | 30.279 | 22.45 | 0.0450 | 0.00 | 0 | 0 |
| CNH / R | On | 13/06/2016 | Foreign Exchange Option | 2.21 | Call | | | 2,561.02880 | 2,855.617 | 22.92 | 0.8082 | 0.00 | 0 | 0 |
| CNH / R | On | 13/06/2016 | Foreign Exchange Option | 2.21 | Put | | | 415.02880 | 367.617 | 22.92 | 0.1918 | 0.00 | 0 | 0 |
| CNH / R | On | 13/06/2016 | Foreign Exchange Option | 2.22 | Call | | | 2,484.82190 | 2,776.417 | 22.85 | 0.7993 | 0.00 | 0 | 0 |
| CNH / R | On | 13/06/2016 | Foreign Exchange Option | 2.22 | Put | | | 438.82190 | 388.417 | 22.85 | 0.2007 | 0.00 | 0 | 0 |
| CNH / R | On | 13/06/2016 | Foreign Exchange Option | 2.23 | Call | | | 2,409.63410 | 2,698.125 | 22.79 | 0.7903 | 0.00 | 0 | 0 |
| CNH / R | On | 13/06/2016 | Foreign Exchange Option | 2.23 | Put | | | 463.63410 | 410.125 | 22.79 | 0.2097 | 0.00 | 0 | 0 |
| Total CNH / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CNH / R | | | | | | | | | | | | 0.00 | 0 | 22,550 |
| DKK / R | On | 14/03/2016 | Foreign Exchange Future | | | 2.41400 | | 2.39680 | | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 13/06/2016 | Foreign Exchange Future | | | 2.46330 | | 2.44590 | | | 0.0000 | 0.00 | 0 | 0 |
| Total DKK / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| DKK / R | On | 14/03/2016 | Foreign Exchange Option | 2.15 | Call | | | 2,502.77090 | 2,661.901 | 22.26 | 0.9654 | 0.00 | 0 | 0 |
| DKK / R | On | 14/03/2016 | Foreign Exchange Option | 2.15 | Put | | | 34.77090 | 21.901 | 22.26 | 0.0346 | 0.00 | 0 | 0 |
| DKK / R | On | 14/03/2016 | Foreign Exchange Option | 2.16 | Call | | | 2,408.65190 | 2,563.529 | 21.81 | 0.9625 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| DKK / R | On | 14/03/2016 | Foreign Exchange Option | 2.16 | Put | | | 40.65190 | 23.529 | 21.81 | 0.0375 | 0.00 | 0 | 0 |
| DKK / R | On | 14/03/2016 | Foreign Exchange Option | 2.14 | Call | | | 2,600.19660 | 2,760.412 | 22.71 | 0.9681 | 0.00 | 0 | 0 |
| DKK / R | On | 14/03/2016 | Foreign Exchange Option | 2.14 | Put | | | 32.19660 | 20.412 | 22.71 | 0.0319 | 0.00 | 0 | 0 |
| DKK / R | On | 13/06/2016 | Foreign Exchange Option | 2.10 | Call | | | 3,641.05490 | 3,794.260 | 22.68 | 0.9002 | 0.00 | 0 | 0 |
| DKK / R | On | 13/06/2016 | Foreign Exchange Option | 2.10 | Put | | | 182.05490 | 161.260 | 22.68 | 0.0998 | 0.00 | 0 | 0 |
| DKK / R | On | 13/06/2016 | Foreign Exchange Option | 2.08 | Call | | | 3,816.52100 | 3,973.055 | 22.78 | 0.9115 | 0.00 | 0 | 0 |
| DKK / R | On | 13/06/2016 | Foreign Exchange Option | 2.08 | Put | | | 157.52100 | 140.055 | 22.78 | 0.0885 | 0.00 | 0 | 0 |
| DKK / R | On | 13/06/2016 | Foreign Exchange Option | 2.09 | Call | | | 3,728.43680 | 3,883.353 | 22.73 | 0.9060 | 0.00 | 0 | 0 |
| DKK / R | On | 13/06/2016 | Foreign Exchange Option | 2.09 | Put | | | 169.43680 | 150.353 | 22.73 | 0.0940 | 0.00 | 0 | 0 |
| Total DKK / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total DKK / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| HK\$/R | On | 14/03/2016 | Foreign Exchange Future | | | 2.05180 | | 2.02570 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/06/2016 | Foreign Exchange Future | | | 2.08600 | | 2.05960 | | | 0.0000 | 0.00 | 0 | 3,381 |
| HK\$/R | On | 19/09/2016 | Foreign Exchange Future | | | 2.12420 | | 2.09700 | | | 0.0000 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/12/2016 | Foreign Exchange Future | | | 2.15910 | | 2.13150 | | | 0.0000 | 0.00 | 0 | 0 |
| Total HK\$/R Future | | | | | | | | | | | | 0.00 | 0 | 3,381 |
| HK\$/R | On | 14/03/2016 | Foreign Exchange Option | 2.12 | Call | | | 162.97410 | 218.331 | 20.00 | 0.2974 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/03/2016 | Foreign Exchange Option | 2.12 | Put | | | 1,105.97410 | 900.331 | 20.00 | 0.7026 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/03/2016 | Foreign Exchange Option | 2.13 | Call | | | 145.18890 | 194.803 | 20.15 | 0.2717 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/03/2016 | Foreign Exchange Option | 2.13 | Put | | | 1,188.18890 | 976.803 | 20.15 | 0.7283 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/03/2016 | Foreign Exchange Option | 2.14 | Call | | | 129.21570 | 173.554 | 20.29 | 0.2476 | 0.00 | 0 | 0 |
| HK\$/R | On | 14/03/2016 | Foreign Exchange Option | 2.14 | Put | | | 1,272.21570 | 1,055.554 | 20.29 | 0.7524 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/06/2016 | Foreign Exchange Option | 2.12 | Call | | | 695.73900 | 801.781 | 19.85 | 0.4667 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/06/2016 | Foreign Exchange Option | 2.12 | Put | | | 1,299.73900 | 1,141.781 | 19.85 | 0.5333 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/06/2016 | Foreign Exchange Option | 2.13 | Call | | | 662.58400 | 763.762 | 19.92 | 0.4508 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/06/2016 | Foreign Exchange Option | 2.13 | Put | | | 1,366.58400 | 1,203.762 | 19.92 | 0.5492 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/06/2016 | Foreign Exchange Option | 2.14 | Call | | | 630.87250 | 727.291 | 19.99 | 0.4351 | 0.00 | 0 | 0 |
| HK\$/R | On | 13/06/2016 | Foreign Exchange Option | 2.14 | Put | | | 1,434.87250 | 1,267.291 | 19.99 | 0.5649 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/09/2016 | Foreign Exchange Option | 2.12 | Call | | | 1,192.82620 | 1,329.374 | 19.92 | 0.5359 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/09/2016 | Foreign Exchange Option | 2.12 | Put | | | 1,422.82620 | 1,287.374 | 19.92 | 0.4641 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/09/2016 | Foreign Exchange Option | 2.13 | Call | | | 1,154.34410 | 1,286.789 | 19.99 | 0.5239 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/09/2016 | Foreign Exchange Option | 2.13 | Put | | | 1,484.34410 | 1,344.789 | 19.99 | 0.4761 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/09/2016 | Foreign Exchange Option | 2.14 | Call | | | 1,117.03890 | 1,245.426 | 20.05 | 0.5121 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/09/2016 | Foreign Exchange Option | 2.14 | Put | | | 1,547.03890 | 1,403.426 | 20.05 | 0.4879 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/12/2016 | Foreign Exchange Option | 2.12 | Call | | | 1,624.79120 | 1,777.954 | 20.02 | 0.5759 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/12/2016 | Foreign Exchange Option | 2.12 | Put | | | 1,509.79120 | 1,386.954 | 20.02 | 0.4241 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/12/2016 | Foreign Exchange Option | 2.13 | Call | | | 1,581.32550 | 1,730.815 | 20.05 | 0.5659 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/12/2016 | Foreign Exchange Option | 2.13 | Put | | | 1,566.32550 | 1,439.815 | 20.05 | 0.4341 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/12/2016 | Foreign Exchange Option | 2.14 | Call | | | 1,538.87490 | 1,684.701 | 20.08 | 0.5559 | 0.00 | 0 | 0 |
| HK\$/R | On | 19/12/2016 | Foreign Exchange Option | 2.14 | Put | | | 1,623.87490 | 1,493.701 | 20.08 | 0.4441 | 0.00 | 0 | 0 |
| Total HK\$/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 HK\$/R | | | | | | | | | | | | 0.00 | 0 | 3,381 |
| KES / R | On | 14/03/2016 | Foreign Exchange Future | | | 0.15620 | | 0.15430 | | | 0.0000 | 0.00 | 0 | 1,266 |
| KES / R | On | 13/06/2016 | Foreign Exchange Future | | | 0.15520 | | 0.15370 | | | 0.0000 | 0.00 | 0 | 0 |
| KES / R | On | 19/09/2016 | Foreign Exchange Future | | | 0.15390 | | 0.15320 | | | 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 | 14/03/2016 | Foreign Exchange Future | | | 0.07730 | | 0.07600 | | | 0.0000 | 0.00 | 0 | 0 |
| NGN / R | On | 13/06/2016 | Foreign Exchange Future | | | 0.06650 | | 0.06570 | | | 0.0000 | 0.00 | 0 | 0 |
| NGN / R | On | 19/09/2016 | Foreign Exchange Future | | | 0.06240 | | 0.06170 | | | 0.0000 | 0.00 | 0 | 0 |
| Total NGN / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total NGN / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| NZ\$/ R | On | 14/03/2016 | Foreign Exchange Future | | | 10.56470 | | 10.53260 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$/ R | On | 13/06/2016 | Foreign Exchange Future | | | 10.68740 | | 10.65800 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$/ R | On | 19/09/2016 | Foreign Exchange Future | | | 10.83380 | | 10.80430 | | | 0.0000 | 0.00 | 0 | 0 |
| Total NZ\$ / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| NZ\$/ R | On | 14/03/2016 | Foreign Exchange Option | 9.14 | Call | | | 1,393.91080 | 1,425.434 | 18.94 | 0.9960 | 0.00 | 0 | 0 |
| NZ\$/ R | On | 14/03/2016 | Foreign Exchange Option | 9.14 | Put | | | 1.31080 | 0.734 | 18.94 | 0.0040 | 0.00 | 0 | 0 |
| NZ\$/ R | On | 14/03/2016 | Foreign Exchange Option | 9.15 | Call | | | 1,383.95980 | 1,415.465 | 18.89 | 0.9958 | 0.00 | 0 | 0 |
| NZ\$/ R | On | 14/03/2016 | Foreign Exchange Option | 9.15 | Put | | | 1.35980 | 0.765 | 18.89 | 0.0042 | 0.00 | 0 | 0 |
| NZ\$/ R | On | 14/03/2016 | Foreign Exchange Option | 9.16 | Call | | | 1,374.01070 | 1,405.498 | 18.85 | 0.9957 | 0.00 | 0 | 0 |
| NZ\$/ R | On | 14/03/2016 | Foreign Exchange Option | 9.16 | Put | | | 1.41070 | 0.798 | 18.85 | 0.0043 | 0.00 | 0 | 0 |
| NZ\$/ R | On | 13/06/2016 | Foreign Exchange Option | 9.01 | Call | | | 1,666.51960 | 1,695.000 | 17.29 | 0.9606 | 0.00 | 0 | 0 |
| NZ\$/ R | On | 13/06/2016 | Foreign Exchange Option | 9.01 | Put | | | 18.51960 | 17.600 | 17.29 | 0.0394 | 0.00 | 0 | 0 |
| NZ\$/ R | On | 13/06/2016 | Foreign Exchange Option | 8.99 | Call | | | 1,685.93990 | 1,714.455 | 17.37 | 0.9618 | 0.00 | 0 | 0 |
| NZ\$/ R | On | 13/06/2016 | Foreign Exchange Option | 8.99 | Put | | | 17.93990 | 17.055 | 17.37 | 0.0382 | 0.00 | 0 | 0 |
| NZ\$/ R | On | 13/06/2016 | Foreign Exchange Option | 9.00 | Call | | | 1,676.22770 | 1,704.725 | 17.33 | 0.9612 | 0.00 | 0 | 0 |
| NZ\$/ R | On | 13/06/2016 | Foreign Exchange Option | 9.00 | Put | | | 18.22770 | 17.325 | 17.33 | 0.0388 | 0.00 | 0 | 0 |
| NZ\$/ R | On | 19/09/2016 | Foreign Exchange Option | 9.46 | Call | | | 1,436.71290 | 1,465.034 | 16.21 | 0.8730 | 0.00 | 0 | 0 |
| NZ\$/ R | On | 19/09/2016 | Foreign Exchange Option | 9.46 | Put | | | 92.41290 | 91.234 | 16.21 | 0.1270 | 0.00 | 0 | 0 |
| NZ\$/ R | On | 19/09/2016 | Foreign Exchange Option | 9.47 | Call | | | 1,428.27120 | 1,456.528 | 16.20 | 0.8713 | 0.00 | 0 | 0 |
| NZ\$/ R | On | 19/09/2016 | Foreign Exchange Option | 9.47 | Put | | | 93.97120 | 92.728 | 16.20 | 0.1287 | 0.00 | 0 | 0 |
| NZ\$/ R | On | 19/09/2016 | Foreign Exchange Option | 9.48 | Call | | | 1,419.84940 | 1,448.041 | 16.20 | 0.8695 | 0.00 | 0 | 0 |
| NZ\$/ R | On | 19/09/2016 | Foreign Exchange Option | 9.48 | Put | | | 95.54940 | 94.241 | 16.20 | 0.1305 | 0.00 | 0 | 0 |
| Total NZ\$ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total NZ\$ / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| PULA / R | On | 14/03/2016 | Foreign Exchange Future | | | 1.41660 | | 1.39800 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 13/06/2016 | Foreign Exchange Future | | | 1.43150 | | 1.41260 | | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/09/2016 | Foreign Exchange Future | | | 1.44700 | | 1.42770 | | | 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 |
|-----------------------------------|----|------------|-------------------------|--------|------------|--------------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| PULA / R | On | 19/12/2016 | Foreign Exchange Future | | | 1.46110 | | 1.44150 | | | 0.0000 | 0.00 | 0 | 0 |
| Total PULA / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| PULA / R | On | 14/03/2016 | Foreign Exchange Option | 1.40 | Call | | | 0.00000 | 166.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/03/2016 | Foreign Exchange Option | 1.40 | Put | | | 20.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/03/2016 | Foreign Exchange Option | 1.41 | Call | | | 0.00000 | 66.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/03/2016 | Foreign Exchange Option | 1.41 | Put | | | 120.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/03/2016 | Foreign Exchange Option | 1.42 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 14/03/2016 | Foreign Exchange Option | 1.42 | Put | | | 220.00000 | 34.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 13/06/2016 | Foreign Exchange Option | 1.32 | Call | | | 926.00000 | 1,115.000 | | 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 | | | 826.00000 | 1,015.000 | | 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 | | | 726.00000 | 915.000 | | 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 | | | 77.00000 | 270.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/09/2016 | Foreign Exchange Option | 1.42 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/09/2016 | Foreign Exchange Option | 1.40 | Call | | | 277.00000 | 470.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/09/2016 | Foreign Exchange Option | 1.40 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/09/2016 | Foreign Exchange Option | 1.41 | Call | | | 177.00000 | 370.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/09/2016 | Foreign Exchange Option | 1.41 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/12/2016 | Foreign Exchange Option | 1.41 | Call | | | 315.00000 | 511.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/12/2016 | Foreign Exchange Option | 1.41 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/12/2016 | Foreign Exchange Option | 1.42 | Call | | | 215.00000 | 411.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/12/2016 | Foreign Exchange Option | 1.42 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/12/2016 | Foreign Exchange Option | 1.40 | Call | | | 415.00000 | 611.000 | | 1.0000 | 0.00 | 0 | 0 |
| PULA / R | On | 19/12/2016 | Foreign Exchange Option | 1.40 | Put | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| Total PULA / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total PULA / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| QUANTO € | On | 14/03/2016 | Foreign Exchange Future | | | 1.12680 | | 1.13230 | | | 0.0000 | 0.00 | 0 | 2 |
| QUANTO € | On | 13/06/2016 | Foreign Exchange Future | | | 1.13000 | | 1.13570 | | | 0.0000 | 0.00 | 0 | 0 |
| QUANTO € | On | 19/09/2016 | Foreign Exchange Future | | | 1.13380 | | 1.13960 | | | 0.0000 | 0.00 | 0 | 0 |
| Total QUANTO € / \$ Future | | | | | | | | | | | | 0.00 | 0 | 2 |
| Total QUANTO € / \$ | | | | | | | | | | | | 0.00 | 0 | 2 |
| RAIN | On | 13/06/2016 | Foreign Exchange Future | | | 28,524.56000 | | 28,222.74000 | | | 0.0000 | 0.00 | 0 | 0 |
| Total RAIN Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total RAIN | | | | | | | | | | | | 0.00 | 0 | 0 |
| SGD / R | On | 14/03/2016 | Foreign Exchange Future | | | 11.42480 | | 11.34630 | | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R | On | 13/06/2016 | Foreign Exchange Future | | | 11.59840 | | 11.51920 | | | 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 SGD / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| SGD / R | On | 14/03/2016 | Foreign Exchange Option | 9.98 | Call | | | 1,369.08590 | 1,446.693 | 19.68 | 0.9915 | 0.00 | 0 | 0 |
| SGD / R | On | 14/03/2016 | Foreign Exchange Option | 9.98 | Put | | | 2.78590 | 1.893 | 19.68 | 0.0085 | 0.00 | 0 | 0 |
| SGD / R | On | 14/03/2016 | Foreign Exchange Option | 9.99 | Call | | | 1,359.17570 | 1,436.761 | 19.64 | 0.9912 | 0.00 | 0 | 0 |
| SGD / R | On | 14/03/2016 | Foreign Exchange Option | 9.99 | Put | | | 2.87570 | 1.962 | 19.64 | 0.0088 | 0.00 | 0 | 0 |
| SGD / R | On | 14/03/2016 | Foreign Exchange Option | 10.00 | Call | | | 1,349.26820 | 1,426.833 | 19.60 | 0.9909 | 0.00 | 0 | 0 |
| SGD / R | On | 14/03/2016 | Foreign Exchange Option | 10.00 | Put | | | 2.96820 | 2.033 | 19.60 | 0.0091 | 0.00 | 0 | 0 |
| SGD / R | On | 13/06/2016 | Foreign Exchange Option | 10.19 | Call | | | 1,392.77270 | 1,466.638 | 18.03 | 0.9022 | 0.00 | 0 | 0 |
| SGD / R | On | 13/06/2016 | Foreign Exchange Option | 10.19 | Put | | | 63.57270 | 58.238 | 18.03 | 0.0978 | 0.00 | 0 | 0 |
| SGD / R | On | 13/06/2016 | Foreign Exchange Option | 10.20 | Call | | | 1,383.77480 | 1,457.572 | 18.01 | 0.9008 | 0.00 | 0 | 0 |
| SGD / R | On | 13/06/2016 | Foreign Exchange Option | 10.20 | Put | | | 64.57480 | 59.172 | 18.01 | 0.0992 | 0.00 | 0 | 0 |
| SGD / R | On | 13/06/2016 | Foreign Exchange Option | 10.21 | Call | | | 1,374.79210 | 1,448.519 | 17.99 | 0.8994 | 0.00 | 0 | 0 |
| SGD / R | On | 13/06/2016 | Foreign Exchange Option | 10.21 | Put | | | 65.59210 | 60.119 | 17.99 | 0.1006 | 0.00 | 0 | 0 |
| Total SGD / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total SGD / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| TRY / R | On | 14/03/2016 | Foreign Exchange Future | | | 5.41970 | | 5.35370 | | | 0.0000 | 0.00 | 0 | 0 |
| TRY / R | On | 13/06/2016 | Foreign Exchange Future | | | 5.37620 | | 5.31140 | | | 0.0000 | 0.00 | 0 | 0 |
| Total TRY / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| TRY / R | On | 14/03/2016 | Foreign Exchange Option | 4.49 | Call | | | 863.93040 | 929.764 | 20.45 | 0.9993 | 0.00 | 0 | 0 |
| TRY / R | On | 14/03/2016 | Foreign Exchange Option | 4.49 | Put | | | 0.23040 | 0.063 | 20.45 | 0.0007 | 0.00 | 0 | 0 |
| TRY / R | On | 14/03/2016 | Foreign Exchange Option | 4.50 | Call | | | 853.94640 | 919.769 | 20.36 | 0.9992 | 0.00 | 0 | 0 |
| TRY / R | On | 14/03/2016 | Foreign Exchange Option | 4.50 | Put | | | 0.24640 | 0.069 | 20.36 | 0.0008 | 0.00 | 0 | 0 |
| TRY / R | On | 14/03/2016 | Foreign Exchange Option | 4.51 | Call | | | 843.96360 | 909.775 | 20.27 | 0.9992 | 0.00 | 0 | 0 |
| TRY / R | On | 14/03/2016 | Foreign Exchange Option | 4.51 | Put | | | 0.26360 | 0.075 | 20.27 | 0.0008 | 0.00 | 0 | 0 |
| TRY / R | On | 13/06/2016 | Foreign Exchange Option | 4.76 | Call | | | 591.05150 | 648.258 | 18.11 | 0.8878 | 0.00 | 0 | 0 |
| TRY / R | On | 13/06/2016 | Foreign Exchange Option | 4.76 | Put | | | 39.65150 | 32.058 | 18.11 | 0.1122 | 0.00 | 0 | 0 |
| TRY / R | On | 13/06/2016 | Foreign Exchange Option | 4.77 | Call | | | 582.44070 | 639.339 | 18.07 | 0.8844 | 0.00 | 0 | 0 |
| TRY / R | On | 13/06/2016 | Foreign Exchange Option | 4.77 | Put | | | 41.04070 | 33.139 | 18.07 | 0.1156 | 0.00 | 0 | 0 |
| TRY / R | On | 13/06/2016 | Foreign Exchange Option | 4.78 | Call | | | 573.86940 | 630.452 | 18.02 | 0.8810 | 0.00 | 0 | 0 |
| TRY / R | On | 13/06/2016 | Foreign Exchange Option | 4.78 | Put | | | 42.46940 | 34.252 | 18.02 | 0.1190 | 0.00 | 0 | 0 |
| Total TRY / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total TRY / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| ZMW / R | On | 14/03/2016 | Foreign Exchange Future | | | 1.36850 | | 1.36400 | | | 0.0000 | 0.00 | 0 | 1 |
| ZMW / R | On | 13/06/2016 | Foreign Exchange Future | | | 1.28740 | | 1.27190 | | | 0.0000 | 0.00 | 0 | 0 |
| Total ZMW / R Future | | | | | | | | | | | | 0.00 | 0 | 1 |
| Total ZMW / R | | | | | | | | | | | | 0.00 | 0 | 1 |

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|-------|------------------|------------------|---------------|
| Total Futures | | | | | | | | | 1 803 690 331.80 | 112,132 | 1,504,096 |
| Total Options | | | | | | | | | 11 953 838.40 | 17,300 | 2,584,546 |
| Grand Total: | | | | | | | | | 1,815,644,170.20 | 129,432 | 4,088,642 |