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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/01/2015

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------|-------------------|------------|----------------|------------------|---------------|
| \$ / R On 19/01/2015 Foreign Exchange Future | | | 11.51320 | | 11.50310 | | | 0.00 | 0 | 0 |
| \$ / R On 22/01/2015 Foreign Exchange Future | | | 11.50990 | | 11.50620 | | | 0.00 | 0 | 0 |
| \$ / R On 28/01/2015 Foreign Exchange Future | | | 11.52050 | | 11.51400 | | | 7,753,296.50 | 673 | 3,432 |
| \$ / R On 30/01/2015 Foreign Exchange Future | | | 11.52410 | | 11.51810 | | | 0.00 | 0 | 268 |
| \$ / R On 16/02/2015 Foreign Exchange Future | | | 11.55460 | | 11.55230 | | | 6,493,685.20 | 562 | 1,405 |
| \$ / R On 25/02/2015 Foreign Exchange Future | | | 11.57110 | | 11.56930 | | | 0.00 | 0 | 2,671 |
| \$ / R On 26/02/2015 Foreign Exchange Future | | | 11.57300 | | 11.57120 | | | 0.00 | 0 | 0 |
| \$ / R On 27/02/2015 Foreign Exchange Future | | | 11.57480 | | 11.57300 | | | 0.00 | 0 | 974 |
| \$ / R On 12/03/2015 Foreign Exchange Future | | | 11.59910 | | 11.59730 | | | 0.00 | 0 | 340 |
| \$ / R On 16/03/2015 Foreign Exchange Future | | | 11.60660 | | 11.60480 | | | 312,832,689.80 | 26,953 | 1,142,198 |
| \$ / R On 27/03/2015 Foreign Exchange Future | | | 11.62720 | | 11.62570 | | | 0.00 | 0 | 2,853 |
| \$ / R On 01/04/2015 Foreign Exchange Future | | | 11.63670 | | 11.63510 | | | 0.00 | 0 | 0 |
| \$ / R On 28/04/2015 Foreign Exchange Future | | | 11.68800 | | 11.68660 | | | 0.00 | 0 | 2,700 |
| \$ / R On 27/05/2015 Foreign Exchange Future | | | 11.74380 | | 11.74240 | | | 0.00 | 0 | 1,625 |
| \$ / R On 09/06/2015 Foreign Exchange Future | | | 11.76880 | | 11.76740 | | | 0.00 | 0 | 288 |
| \$ / R On 12/06/2015 Foreign Exchange Future | | | 11.77460 | | 11.77310 | | | 179,868,789.60 | 15,276 | 69,094 |
| \$ / R On 26/06/2015 Foreign Exchange Future | | | 11.80150 | | 11.80000 | | | 0.00 | 0 | 1,636 |
| \$ / R On 29/07/2015 Foreign Exchange Future | | | 11.86530 | | 11.86380 | | | 0.00 | 0 | 250 |
| \$ / R On 27/08/2015 Foreign Exchange Future | | | 11.92190 | | 11.92030 | | | 0.00 | 0 | 250 |
| \$ / R On 10/09/2015 Foreign Exchange Future | | | 11.94930 | | 11.94750 | | | 0.00 | 0 | 285 |
| \$ / R On 14/09/2015 Foreign Exchange Future | | | 11.95710 | | 11.95530 | | | 1,685,951.10 | 141 | 26,898 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|-----------------------|------------------|------------------|
| \$ / R | On | 28/09/2015 | Foreign Exchange Future | | | 11.98440 | | 11.98260 | | | 0.00 | 0 | 250 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Future | | | 12.04300 | | 12.04140 | | | 0.00 | 0 | 250 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Future | | | 12.09750 | | 12.09690 | | | 0.00 | 0 | 250 |
| \$ / R | On | 08/12/2015 | Foreign Exchange Future | | | 12.12270 | | 12.12270 | | | 0.00 | 0 | 276 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Future | | | 12.12860 | | 12.12860 | | | 0.00 | 0 | 36,332 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Future | | | 12.14800 | | 12.14840 | | | 0.00 | 0 | 250 |
| \$ / R | On | 11/03/2016 | Foreign Exchange Future | | | 12.31500 | | 12.31720 | | | 0.00 | 0 | 272 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Future | | | 12.32140 | | 12.32360 | | | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Future | | | 12.50660 | | 12.50990 | | | 0.00 | 0 | 264 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Future | | | 12.51510 | | 12.51840 | | | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Future | | | 12.71520 | | 12.71970 | | | 0.00 | 0 | 259 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Future | | | 12.72370 | | 12.72820 | | | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Future | | | 12.90680 | | 12.91230 | | | 0.00 | 0 | 251 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Future | | | 12.91750 | | 12.92300 | | | 0.00 | 0 | 0 |
| Total \$ / R Future | | | | | | | | | | | 508,634,412.20 | 43,605 | 1,295,821 |
| \$ / R | On | 19/01/2015 | Foreign Exchange Option | 11.53 | Call | | | 47.41060 | 43.053 | 10.60 | 0.00 | 0 | 0 |
| \$ / R | On | 19/01/2015 | Foreign Exchange Option | 11.53 | Put | | | 74.31060 | 59.853 | 10.60 | 0.00 | 0 | 4,000 |
| \$ / R | On | 22/01/2015 | Foreign Exchange Option | 11.63 | Call | | | 37.76990 | 32.921 | 12.34 | 0.00 | 0 | 5,000 |
| \$ / R | On | 22/01/2015 | Foreign Exchange Option | 11.63 | Put | | | 161.56990 | 153.021 | 12.34 | 0.00 | 0 | 0 |
| \$ / R | On | 28/01/2015 | Foreign Exchange Option | 14.27 | Call | | | 0.10460 | 0.098 | 34.18 | 0.00 | 0 | 300 |
| \$ / R | On | 28/01/2015 | Foreign Exchange Option | 14.27 | Put | | | 2,756.10460 | 2,749.598 | 34.18 | 0.00 | 0 | 0 |
| \$ / R | On | 28/01/2015 | Foreign Exchange Option | 11.15 | Call | | | 378.61310 | 383.547 | 13.34 | 0.00 | 0 | 0 |
| \$ / R | On | 28/01/2015 | Foreign Exchange Option | 11.15 | Put | | | 14.61310 | 13.047 | 13.34 | 0.00 | 0 | 250 |
| \$ / R | On | 28/01/2015 | Foreign Exchange Option | 11.20 | Call | | | 333.95340 | 338.137 | 13.07 | 0.00 | 0 | 0 |
| \$ / R | On | 28/01/2015 | Foreign Exchange Option | 11.20 | Put | | | 19.95340 | 17.637 | 13.07 | 0.00 | 0 | 0 |
| \$ / R | On | 28/01/2015 | Foreign Exchange Option | 11.45 | Call | | | 142.61330 | 140.550 | 11.73 | 0.00 | 0 | 250 |
| \$ / R | On | 28/01/2015 | Foreign Exchange Option | 11.45 | Put | | | 78.61330 | 70.050 | 11.73 | 0.00 | 0 | 0 |
| \$ / R | On | 28/01/2015 | Foreign Exchange Option | 8.30 | Call | | | 3,214.00000 | 3,220.500 | 19.65 | 0.00 | 0 | 0 |
| \$ / R | On | 28/01/2015 | Foreign Exchange Option | 8.30 | Put | | | 0.00000 | 0.000 | 19.65 | 0.00 | 0 | 0 |
| \$ / R | On | 28/01/2015 | Foreign Exchange Option | 10.80 | Call | | | 715.77830 | 722.077 | 15.52 | 0.00 | 0 | 0 |
| \$ / R | On | 28/01/2015 | Foreign Exchange Option | 10.80 | Put | | | 1.77830 | 1.577 | 15.52 | 0.00 | 0 | 300 |
| \$ / R | On | 30/01/2015 | Foreign Exchange Option | 11.64 | Call | | | 72.56450 | 67.742 | 12.45 | 0.00 | 0 | 10,000 |
| \$ / R | On | 30/01/2015 | Foreign Exchange Option | 11.64 | Put | | | 194.46450 | 183.642 | 12.45 | 0.00 | 0 | 0 |
| \$ / R | On | 30/01/2015 | Foreign Exchange Option | 11.62 | Call | | | 78.58250 | 73.815 | 12.34 | 0.00 | 0 | 10,000 |
| \$ / R | On | 30/01/2015 | Foreign Exchange Option | 11.62 | Put | | | 180.48250 | 169.715 | 12.34 | 0.00 | 0 | 0 |
| \$ / R | On | 16/02/2015 | Foreign Exchange Option | 11.58 | Call | | | 158.05230 | 151.015 | 11.96 | 0.00 | 0 | 0 |
| \$ / R | On | 16/02/2015 | Foreign Exchange Option | 11.58 | Put | | | 185.75230 | 176.415 | 11.96 | 0.00 | 0 | 0 |
| \$ / R | On | 25/02/2015 | Foreign Exchange Option | 11.15 | Call | | | 460.44440 | 457.767 | 11.23 | 0.00 | 0 | 0 |
| \$ / R | On | 25/02/2015 | Foreign Exchange Option | 11.15 | Put | | | 41.14440 | 36.667 | 11.23 | 0.00 | 0 | 250 |
| \$ / R | On | 25/02/2015 | Foreign Exchange Option | 11.60 | Call | | | 181.74750 | 174.593 | 12.18 | 0.00 | 0 | 250 |
| \$ / R | On | 25/02/2015 | Foreign Exchange Option | 11.60 | Put | | | 212.44750 | 203.493 | 12.18 | 0.00 | 0 | 0 |
| \$ / R | On | 25/02/2015 | Foreign Exchange Option | 14.50 | Call | | | 0.72680 | 0.768 | 23.97 | 0.00 | 0 | 300 |
| \$ / R | On | 25/02/2015 | Foreign Exchange Option | 14.50 | Put | | | 2,931.42680 | 2,929.668 | 23.97 | 0.00 | 0 | 0 |
| \$ / R | On | 25/02/2015 | Foreign Exchange Option | 10.80 | Call | | | 777.78840 | 778.496 | 11.84 | 0.00 | 0 | 0 |
| \$ / R | On | 25/02/2015 | Foreign Exchange Option | 10.80 | Put | | | 8.48840 | 7.396 | 11.84 | 0.00 | 0 | 300 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On | 26/02/2015 | Foreign Exchange Option | 8.30 | Call | | | 3,271.20000 | 3,273.007 | 24.72 | 0.00 | 0 | 0 |
| \$ / R | On | 26/02/2015 | Foreign Exchange Option | 8.30 | Put | | | 0.00000 | 0.007 | 24.72 | 0.00 | 0 | 0 |
| \$ / R | On | 26/02/2015 | Foreign Exchange Option | 11.15 | Call | | | 463.61590 | 460.864 | 11.26 | 0.00 | 0 | 0 |
| \$ / R | On | 26/02/2015 | Foreign Exchange Option | 11.15 | Put | | | 42.41590 | 37.864 | 11.26 | 0.00 | 0 | 0 |
| \$ / R | On | 27/02/2015 | Foreign Exchange Option | 11.22 | Call | | | 412.62300 | 409.087 | 11.42 | 0.00 | 0 | 0 |
| \$ / R | On | 27/02/2015 | Foreign Exchange Option | 11.22 | Put | | | 59.62300 | 54.286 | 11.42 | 0.00 | 0 | 0 |
| \$ / R | On | 12/03/2015 | Foreign Exchange Option | 11.78 | Call | | | 165.14610 | 157.356 | 12.97 | 0.00 | 0 | 0 |
| \$ / R | On | 12/03/2015 | Foreign Exchange Option | 11.78 | Put | | | 347.84610 | 338.256 | 12.97 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.32 | Call | | | 1,287.85450 | 1,290.280 | 13.65 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.32 | Put | | | 3.05450 | 3.680 | 13.65 | 0.00 | 0 | 24,155 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.50 | Call | | | 1,109.82550 | 1,112.469 | 12.81 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.50 | Put | | | 5.02550 | 5.869 | 12.81 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.70 | Call | | | 915.52870 | 917.915 | 12.15 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 8.00 | Put | | | 0.00370 | 0.005 | 22.68 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 9.00 | Call | | | 2,604.94940 | 2,606.782 | 19.90 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 9.00 | Put | | | 0.14940 | 0.182 | 19.90 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 9.50 | Put | | | 0.56720 | 0.674 | 17.93 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 19.00 | Call | | | 0.00000 | 0.000 | 22.35 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 19.00 | Put | | | 7,395.20000 | 7,393.400 | 22.35 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 13.00 | Call | | | 28.97700 | 22.696 | 17.91 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 13.00 | Put | | | 1,424.17700 | 1,416.096 | 17.91 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 8.00 | Call | | | 3,604.80370 | 3,606.605 | 22.68 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 13.05 | Put | | | 1,472.24990 | 1,464.296 | 18.06 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 14.20 | Call | | | 4.38690 | 3.296 | 21.02 | 0.00 | 0 | 46,165 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 14.20 | Put | | | 2,599.58690 | 2,596.696 | 21.02 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 12.58 | Call | | | 51.51540 | 44.055 | 16.40 | 0.00 | 0 | 50,000 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 12.58 | Put | | | 1,026.71540 | 1,017.455 | 16.40 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 9.50 | Call | | | 2,105.36720 | 2,107.274 | 17.93 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 12.61 | Put | | | 1,054.71860 | 1,045.579 | 16.54 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 12.82 | Call | | | 37.40340 | 30.728 | 17.38 | 0.00 | 0 | 10,000 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 12.82 | Put | | | 1,252.60340 | 1,244.128 | 17.38 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 12.00 | Call | | | 121.84720 | 112.765 | 13.84 | 0.00 | 0 | 5,000 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 12.00 | Put | | | 517.04720 | 506.165 | 13.84 | 0.00 | 0 | 800 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 13.05 | Call | | | 27.04990 | 20.896 | 18.06 | 0.00 | 0 | 24,155 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 12.05 | Put | | | 557.54070 | 546.655 | 14.05 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 12.50 | Call | | | 57.37720 | 49.593 | 16.04 | 0.00 | 0 | 10,000 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 12.50 | Put | | | 952.57720 | 942.993 | 16.04 | 0.00 | 0 | 300 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.85 | Call | | | 156.21290 | 147.397 | 13.21 | 0.00 | 0 | 500 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.85 | Put | | | 401.41290 | 390.797 | 13.21 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 12.61 | Call | | | 49.51860 | 42.179 | 16.54 | 0.00 | 0 | 23,800 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.91 | Put | | | 446.52650 | 435.753 | 13.46 | 0.00 | 0 | 7,500 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.99 | Call | | | 123.85710 | 114.779 | 13.80 | 122,813.53 | 1,070 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.99 | Put | | | 509.05710 | 498.179 | 13.80 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.72 | Call | | | 194.56770 | 186.360 | 12.66 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.72 | Put | | | 309.76770 | 299.760 | 12.66 | 0.00 | 0 | 7,500 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 12.05 | Call | | | 112.34070 | 103.255 | 14.05 | 0.00 | 0 | 1,000 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.75 | Put | | | 330.11040 | 319.927 | 12.79 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.80 | Call | | | 169.91850 | 161.290 | 13.00 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.80 | Put | | | 365.11850 | 354.690 | 13.00 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.55 | Call | | | 262.16010 | 255.464 | 12.07 | 0.00 | 0 | 500 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.55 | Put | | | 207.36010 | 198.864 | 12.07 | 0.00 | 0 | 200 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.91 | Call | | | 141.32650 | 132.353 | 13.46 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.60 | Put | | | 233.86730 | 224.782 | 12.15 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.61 | Call | | | 234.63720 | 227.261 | 12.20 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.61 | Put | | | 239.83720 | 230.661 | 12.20 | 246,807.70 | 1,070 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.46 | Call | | | 308.86540 | 303.347 | 11.92 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.46 | Put | | | 164.06540 | 156.747 | 11.92 | 0.00 | 0 | 14,000 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.75 | Call | | | 184.91040 | 176.527 | 12.79 | 0.00 | 0 | 20,000 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.50 | Put | | | 182.59790 | 174.738 | 11.99 | 0.00 | 0 | 1,000 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.54 | Call | | | 267.06650 | 260.494 | 12.05 | 0.00 | 0 | 9,300 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.54 | Put | | | 202.26650 | 193.894 | 12.05 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.30 | Call | | | 406.26000 | 403.022 | 11.66 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.30 | Put | | | 101.46000 | 96.422 | 11.66 | 0.00 | 0 | 12,500 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.60 | Call | | | 238.66730 | 231.382 | 12.15 | 0.00 | 0 | 250 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.40 | Put | | | 138.42470 | 131.950 | 11.82 | 0.00 | 0 | 1,500 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.42 | Call | | | 331.48280 | 326.523 | 11.86 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.42 | Put | | | 146.68280 | 139.923 | 11.86 | 0.00 | 0 | 500 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.02 | Call | | | 618.82030 | 619.008 | 11.20 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.02 | Put | | | 34.02030 | 32.408 | 11.20 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.50 | Call | | | 287.39790 | 281.338 | 11.99 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.22 | Put | | | 76.98720 | 73.066 | 11.53 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.25 | Call | | | 440.44450 | 437.912 | 11.58 | 0.00 | 0 | 10,000 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.25 | Put | | | 85.64450 | 81.312 | 11.58 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.99 | Call | | | 644.78140 | 645.262 | 11.20 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.99 | Put | | | 29.98140 | 28.662 | 11.20 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.40 | Call | | | 343.22470 | 338.550 | 11.82 | 0.00 | 0 | 150 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.00 | Put | | | 31.01080 | 29.576 | 11.17 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.01 | Call | | | 627.28350 | 627.561 | 11.18 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.01 | Put | | | 32.48350 | 30.961 | 11.18 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.79 | Call | | | 829.70210 | 831.750 | 11.86 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.79 | Put | | | 14.90210 | 15.150 | 11.86 | 0.00 | 0 | 1,112 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.22 | Call | | | 461.78720 | 459.666 | 11.53 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.80 | Put | | | 15.44840 | 15.647 | 11.83 | 0.00 | 0 | 9,300 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.90 | Call | | | 726.81080 | 728.159 | 11.50 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.90 | Put | | | 22.01080 | 21.559 | 11.50 | 0.00 | 0 | 46,165 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.51 | Call | | | 1,100.02440 | 1,102.667 | 12.78 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.51 | Put | | | 5.22440 | 6.067 | 12.78 | 0.00 | 0 | 23,800 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.00 | Call | | | 635.81080 | 636.176 | 11.17 | 0.00 | 0 | 25,000 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.70 | Put | | | 10.72870 | 11.315 | 12.15 | 0.00 | 0 | 50,000 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.75 | Call | | | 867.69030 | 869.911 | 11.99 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.75 | Put | | | 12.89030 | 13.311 | 11.99 | 0.00 | 0 | 5,000 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.10 | Call | | | 1,506.67810 | 1,508.861 | 14.80 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.10 | Put | | | 1.87810 | 2.261 | 14.80 | 0.00 | 0 | 69,965 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.80 | Call | | | 820.24840 | 822.247 | 11.83 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 14.85 | Call | | | 8.08350 | 1.417 | 20.79 | 0.00 | 0 | 300 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 14.85 | Put | | | 3,232.38350 | 3,224.217 | 20.79 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 11.15 | Call | | | 545.41720 | 543.973 | 11.54 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 11.15 | Put | | | 69.71720 | 66.773 | 11.54 | 0.00 | 0 | 250 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 11.61 | Call | | | 269.61160 | 262.475 | 12.42 | 0.00 | 0 | 2,083 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 11.04 | Put | | | 46.04360 | 44.274 | 11.36 | 0.00 | 0 | 2,083 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 11.61 | Put | | | 253.91160 | 245.275 | 12.42 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 11.81 | Call | | | 197.83700 | 189.483 | 13.15 | 0.00 | 0 | 250 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 11.81 | Put | | | 382.13700 | 372.283 | 13.15 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 10.80 | Call | | | 845.23830 | 847.071 | 11.71 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 10.80 | Put | | | 19.53830 | 19.871 | 11.71 | 0.00 | 0 | 300 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 11.04 | Call | | | 631.74360 | 631.474 | 11.36 | 0.00 | 0 | 0 |
| \$ / R | On | 01/04/2015 | Foreign Exchange Option | 11.20 | Call | | | 522.08340 | 520.192 | 11.63 | 0.00 | 0 | 0 |
| \$ / R | On | 01/04/2015 | Foreign Exchange Option | 11.20 | Put | | | 86.98340 | 83.492 | 11.63 | 0.00 | 0 | 22,187 |
| \$ / R | On | 01/04/2015 | Foreign Exchange Option | 12.24 | Call | | | 115.51930 | 107.584 | 14.90 | 0.00 | 0 | 22,187 |
| \$ / R | On | 01/04/2015 | Foreign Exchange Option | 12.24 | Put | | | 720.41930 | 710.884 | 14.90 | 0.00 | 0 | 0 |
| \$ / R | On | 28/04/2015 | Foreign Exchange Option | 12.00 | Call | | | 224.68400 | 216.948 | 13.99 | 0.00 | 0 | 250 |
| \$ / R | On | 28/04/2015 | Foreign Exchange Option | 12.00 | Put | | | 538.08400 | 528.948 | 13.99 | 0.00 | 0 | 0 |
| \$ / R | On | 28/04/2015 | Foreign Exchange Option | 15.15 | Call | | | 32.15550 | 25.781 | 26.85 | 0.00 | 0 | 300 |
| \$ / R | On | 28/04/2015 | Foreign Exchange Option | 15.15 | Put | | | 3,495.55550 | 3,487.781 | 26.85 | 0.00 | 0 | 0 |
| \$ / R | On | 28/04/2015 | Foreign Exchange Option | 10.80 | Call | | | 922.71750 | 921.378 | 11.66 | 0.00 | 0 | 0 |
| \$ / R | On | 28/04/2015 | Foreign Exchange Option | 10.80 | Put | | | 36.11750 | 33.378 | 11.66 | 0.00 | 0 | 300 |
| \$ / R | On | 28/04/2015 | Foreign Exchange Option | 11.15 | Call | | | 630.03630 | 627.328 | 11.57 | 0.00 | 0 | 0 |
| \$ / R | On | 28/04/2015 | Foreign Exchange Option | 11.15 | Put | | | 93.43630 | 89.328 | 11.57 | 0.00 | 0 | 250 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 12.21 | Call | | | 240.73980 | 232.349 | 14.81 | 0.00 | 0 | 250 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 12.21 | Put | | | 708.33980 | 698.549 | 14.81 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 15.48 | Call | | | 48.46140 | 43.474 | 27.47 | 0.00 | 0 | 300 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 15.48 | Put | | | 3,786.06140 | 3,779.674 | 27.47 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 10.94 | Call | | | 872.81480 | 870.115 | 11.75 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 10.80 | Put | | | 50.58960 | 47.283 | 11.85 | 0.00 | 0 | 300 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 10.94 | Put | | | 70.41480 | 66.315 | 11.75 | 0.00 | 0 | 3,655 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 11.15 | Call | | | 703.75650 | 699.797 | 11.61 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 11.15 | Put | | | 111.35650 | 105.997 | 11.61 | 0.00 | 0 | 250 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 11.90 | Call | | | 322.96240 | 314.263 | 13.66 | 0.00 | 0 | 3,655 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 11.90 | Put | | | 480.56240 | 470.463 | 13.66 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 10.80 | Call | | | 992.98960 | 991.083 | 11.85 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2015 | Foreign Exchange Option | 11.96 | Call | | | 334.73650 | 325.697 | 13.89 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2015 | Foreign Exchange Option | 11.96 | Put | | | 527.33650 | 516.897 | 13.89 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.98 | Call | | | 878.97020 | 875.539 | 11.79 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.98 | Put | | | 85.87020 | 80.939 | 11.79 | 0.00 | 0 | 22,320 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.00 | Call | | | 862.59520 | 859.028 | 11.77 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.00 | Put | | | 89.49520 | 84.428 | 11.77 | 0.00 | 0 | 75,000 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.08 | Call | | | 798.32610 | 794.204 | 11.71 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 13.46 | Put | | | 1,797.74770 | 1,790.431 | 19.10 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.73 | Call | | | 1,092.78850 | 1,090.938 | 11.98 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.73 | Put | | | 49.68850 | 46.338 | 11.98 | 0.00 | 0 | 22,850 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 13.22 | Put | | | 1,576.20420 | 1,568.322 | 18.32 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.75 | Call | | | 1,075.12080 | 1,073.154 | 11.96 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.75 | Put | | | 52.02080 | 48.554 | 11.96 | 0.00 | 0 | 10,000 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,031.34410 | 1,029.080 | 11.93 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.80 | Put | | | 58.24410 | 54.480 | 11.93 | 0.00 | 0 | 9,100 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 13.46 | Call | | | 110.84770 | 105.031 | 19.10 | 0.00 | 0 | 22,320 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 12.56 | Put | | | 994.10170 | 984.388 | 16.06 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 12.63 | Call | | | 196.39200 | 188.386 | 16.30 | 0.00 | 0 | 9,100 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 12.63 | Put | | | 1,053.29200 | 1,043.786 | 16.30 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 13.00 | Call | | | 150.48960 | 143.551 | 17.61 | 0.00 | 0 | 65,000 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 13.00 | Put | | | 1,377.38960 | 1,368.951 | 17.61 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 13.22 | Call | | | 129.30420 | 122.922 | 18.32 | 0.00 | 0 | 22,850 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.80 | Put | | | 422.52860 | 411.593 | 13.32 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.81 | Call | | | 392.00600 | 382.563 | 13.36 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.81 | Put | | | 428.90600 | 417.963 | 13.36 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 12.30 | Call | | | 255.23240 | 246.318 | 15.13 | 0.00 | 0 | 1,600 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 12.30 | Put | | | 782.13240 | 771.718 | 15.13 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 12.56 | Call | | | 207.20170 | 198.988 | 16.06 | 0.00 | 0 | 1,750 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.60 | Put | | | 308.07570 | 298.110 | 12.77 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.65 | Call | | | 457.82610 | 449.030 | 12.89 | 0.00 | 0 | 800 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.65 | Put | | | 334.72610 | 324.430 | 12.89 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.79 | Call | | | 399.29020 | 389.864 | 13.28 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.79 | Put | | | 416.19020 | 405.264 | 13.28 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.80 | Call | | | 395.62860 | 386.193 | 13.32 | 193,096.70 | 500 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.40 | Put | | | 212.82910 | 204.414 | 12.28 | 0.00 | 0 | 4,800 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.45 | Call | | | 557.98860 | 550.655 | 12.40 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.45 | Put | | | 234.88860 | 226.055 | 12.40 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.50 | Call | | | 531.23090 | 523.499 | 12.52 | 2,062,587.24 | 3,940 | 3,940 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.50 | Put | | | 258.13090 | 248.899 | 12.52 | 0.00 | 0 | 1,750 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.60 | Call | | | 481.17570 | 472.710 | 12.77 | 0.00 | 0 | 500 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.08 | Put | | | 105.22610 | 99.604 | 11.71 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.10 | Call | | | 782.57790 | 778.316 | 11.70 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.10 | Put | | | 109.47790 | 103.716 | 11.70 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.30 | Call | | | 645.42470 | 639.395 | 12.03 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.30 | Put | | | 172.32470 | 164.795 | 12.03 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.40 | Call | | | 585.92910 | 579.014 | 12.28 | 0.00 | 0 | 0 |
| \$ / R | On | 26/06/2015 | Foreign Exchange Option | 11.15 | Call | | | 778.89870 | 773.555 | 11.72 | 0.00 | 0 | 0 |
| \$ / R | On | 26/06/2015 | Foreign Exchange Option | 11.15 | Put | | | 128.89870 | 122.055 | 11.72 | 0.00 | 0 | 250 |
| \$ / R | On | 26/06/2015 | Foreign Exchange Option | 12.46 | Call | | | 251.06170 | 242.568 | 15.67 | 0.00 | 0 | 250 |
| \$ / R | On | 26/06/2015 | Foreign Exchange Option | 12.46 | Put | | | 911.06170 | 901.068 | 15.67 | 0.00 | 0 | 0 |
| \$ / R | On | 26/06/2015 | Foreign Exchange Option | 15.88 | Call | | | 57.31170 | 53.291 | 27.28 | 0.00 | 0 | 300 |
| \$ / R | On | 26/06/2015 | Foreign Exchange Option | 15.88 | Put | | | 4,137.31170 | 4,131.791 | 27.28 | 0.00 | 0 | 0 |
| \$ / R | On | 26/06/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,064.51420 | 1,061.721 | 11.97 | 0.00 | 0 | 0 |
| \$ / R | On | 26/06/2015 | Foreign Exchange Option | 10.80 | Put | | | 64.51420 | 60.221 | 11.97 | 0.00 | 0 | 300 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 16.15 | Call | | | 72.30210 | 68.745 | 26.97 | 0.00 | 0 | 300 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 16.15 | Put | | | 4,358.50210 | 4,353.445 | 26.97 | 0.00 | 0 | 0 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,140.79110 | 1,137.398 | 12.01 | 0.00 | 0 | 0 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 10.80 | Put | | | 76.99110 | 72.098 | 12.01 | 0.00 | 0 | 300 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 11.15 | Call | | | 859.32350 | 852.967 | 11.84 | 0.00 | 0 | 0 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 11.15 | Put | | | 145.52350 | 137.667 | 11.84 | 0.00 | 0 | 250 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 12.71 | Call | | | 268.23000 | 259.968 | 16.44 | 0.00 | 0 | 250 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 12.71 | Put | | | 1,114.43000 | 1,104.668 | 16.44 | 0.00 | 0 | 0 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 12.97 | Call | | | 277.38200 | 269.781 | 17.17 | 0.00 | 0 | 250 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 12.97 | Put | | | 1,327.08200 | 1,317.881 | 17.17 | 0.00 | 0 | 0 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 16.50 | Call | | | 77.10240 | 73.898 | 26.56 | 0.00 | 0 | 300 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 16.50 | Put | | | 4,656.80240 | 4,651.998 | 26.56 | 0.00 | 0 | 0 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,206.97820 | 1,203.724 | 12.07 | 0.00 | 0 | 0 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 10.80 | Put | | | 86.67820 | 81.824 | 12.07 | 0.00 | 0 | 300 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 11.15 | Call | | | 929.55550 | 923.506 | 12.00 | 0.00 | 0 | 0 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 11.15 | Put | | | 159.25550 | 151.606 | 12.00 | 0.00 | 0 | 250 |
| \$ / R | On | 10/09/2015 | Foreign Exchange Option | 12.16 | Call | | | 474.62630 | 465.229 | 14.54 | 0.00 | 0 | 0 |
| \$ / R | On | 10/09/2015 | Foreign Exchange Option | 12.16 | Put | | | 687.12630 | 675.929 | 14.54 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 14.30 | Call | | | 170.87220 | 165.581 | 20.82 | 0.00 | 0 | 50,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 14.30 | Put | | | 2,515.57220 | 2,508.481 | 20.82 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 14.58 | Call | | | 165.90640 | 160.763 | 22.05 | 0.00 | 0 | 22,320 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 14.58 | Put | | | 2,790.60640 | 2,783.663 | 22.05 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.50 | Call | | | 395.13370 | 385.955 | 15.62 | 0.00 | 0 | 33,750 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.50 | Put | | | 939.83370 | 928.855 | 15.62 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.06 | Call | | | 293.59350 | 285.806 | 17.35 | 0.00 | 0 | 18,946 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.06 | Put | | | 1,398.29350 | 1,388.706 | 17.35 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 14.00 | Call | | | 191.40660 | 185.594 | 19.99 | 0.00 | 0 | 105,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 14.00 | Put | | | 2,236.10660 | 2,228.494 | 19.99 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.51 | Call | | | 742.75970 | 734.238 | 12.54 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.51 | Put | | | 297.45970 | 287.138 | 12.54 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.54 | Call | | | 727.49270 | 718.824 | 12.63 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.54 | Put | | | 312.19270 | 301.724 | 12.63 | 0.00 | 0 | 50,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.00 | Call | | | 534.10360 | 524.129 | 14.02 | 0.00 | 0 | 13,700 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.00 | Put | | | 578.80360 | 567.029 | 14.02 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.29 | Call | | | 871.28720 | 864.208 | 12.06 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.29 | Put | | | 205.98720 | 197.108 | 12.06 | 0.00 | 0 | 50,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.49 | Call | | | 753.13320 | 744.715 | 12.48 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.49 | Put | | | 287.83320 | 277.615 | 12.48 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.50 | Call | | | 747.92480 | 739.456 | 12.51 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.50 | Put | | | 292.62480 | 282.357 | 12.51 | 0.00 | 0 | 15,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.60 | Call | | | 1,422.07860 | 1,419.619 | 12.28 | 0.00 | 0 | 13,700 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.60 | Put | | | 66.77860 | 62.519 | 12.28 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.98 | Call | | | 1,100.51810 | 1,096.107 | 12.03 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.98 | Put | | | 125.21810 | 119.007 | 12.03 | 0.00 | 0 | 24,142 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.00 | Call | | | 1,084.89240 | 1,080.315 | 12.04 | 0.00 | 0 | 33,750 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.00 | Put | | | 129.59240 | 123.215 | 12.04 | 0.00 | 0 | 44,545 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.56 | Call | | | 1,458.40590 | 1,456.003 | 12.35 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.56 | Put | | | 63.10590 | 58.903 | 12.35 | 0.00 | 0 | 18,946 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,275.80620 | 1,272.806 | 11.98 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 10.80 | Put | | | 93.20620 | 88.406 | 11.98 | 0.00 | 0 | 300 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 11.15 | Call | | | 1,003.52260 | 997.859 | 12.09 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 11.15 | Put | | | 170.92260 | 163.459 | 12.09 | 0.00 | 0 | 250 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 11.40 | Call | | | 830.93760 | 823.287 | 12.17 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 11.40 | Put | | | 248.33760 | 238.887 | 12.17 | 0.00 | 0 | 1,000 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 13.27 | Call | | | 286.04760 | 279.016 | 17.90 | 0.00 | 0 | 250 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 13.27 | Put | | | 1,573.44760 | 1,564.616 | 17.90 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 14.00 | Call | | | 208.88120 | 203.193 | 19.88 | 0.00 | 0 | 1,000 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 14.00 | Put | | | 2,226.28120 | 2,218.793 | 19.88 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 16.80 | Call | | | 91.99260 | 88.771 | 26.59 | 0.00 | 0 | 300 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 16.80 | Put | | | 4,909.39260 | 4,904.371 | 26.59 | 0.00 | 0 | 0 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 11.15 | Call | | | 1,072.01250 | 1,065.883 | 12.14 | 0.00 | 0 | 0 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 11.15 | Put | | | 180.61250 | 172.883 | 12.14 | 0.00 | 0 | 250 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 13.56 | Call | | | 295.29900 | 288.054 | 18.55 | 0.00 | 0 | 250 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 13.56 | Put | | | 1,813.89900 | 1,805.054 | 18.55 | 0.00 | 0 | 0 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 16.98 | Call | | | 107.98140 | 104.518 | 26.41 | 0.00 | 0 | 300 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 16.98 | Put | | | 5,046.58140 | 5,041.518 | 26.41 | 0.00 | 0 | 0 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,344.38310 | 1,340.471 | 12.06 | 0.00 | 0 | 0 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 10.80 | Put | | | 102.98310 | 97.471 | 12.06 | 0.00 | 0 | 300 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 17.45 | Call | | | 109.77010 | 106.142 | 26.49 | 0.00 | 0 | 300 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 17.45 | Put | | | 5,462.87010 | 5,458.642 | 26.49 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,408.49880 | 1,403.183 | 12.14 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 10.80 | Put | | | 111.59880 | 105.683 | 12.14 | 0.00 | 0 | 300 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 11.15 | Call | | | 1,134.97450 | 1,127.368 | 12.16 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 11.15 | Put | | | 188.07450 | 179.868 | 12.16 | 0.00 | 0 | 250 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.85 | Call | | | 304.25340 | 296.179 | 19.19 | 0.00 | 0 | 250 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.85 | Put | | | 2,057.35340 | 2,048.679 | 19.19 | 0.00 | 0 | 0 |
| \$ / R | On | 08/12/2015 | Foreign Exchange Option | 12.34 | Call | | | 600.27990 | 587.816 | 14.97 | 0.00 | 0 | 0 |
| \$ / R | On | 08/12/2015 | Foreign Exchange Option | 12.34 | Put | | | 817.57990 | 805.116 | 14.97 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.15 | Call | | | 2,996.37350 | 2,996.196 | 15.65 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.15 | Put | | | 17.77350 | 17.596 | 15.65 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.20 | Call | | | 2,947.25660 | 2,946.933 | 15.50 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.20 | Put | | | 18.65660 | 18.333 | 15.50 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.25 | Call | | | 2,898.18340 | 2,897.702 | 15.35 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.10 | Put | | | 1,405.87130 | 1,394.729 | 17.14 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.20 | Call | | | 417.70800 | 406.852 | 17.42 | 0.00 | 0 | 677 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.20 | Put | | | 1,489.10800 | 1,478.252 | 17.42 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.40 | Put | | | 273.45780 | 262.676 | 12.38 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.61 | Call | | | 880.52060 | 868.148 | 12.71 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.61 | Put | | | 361.92060 | 349.548 | 12.71 | 0.00 | 0 | 580 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.37 | Call | | | 277.69330 | 269.633 | 20.42 | 0.00 | 0 | 580 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.37 | Put | | | 2,519.09330 | 2,511.033 | 20.42 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.10 | Call | | | 434.47130 | 423.329 | 17.14 | 0.00 | 0 | 13,248 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 10.95 | Put | | | 138.96790 | 132.282 | 11.98 | 0.00 | 0 | 8,917 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.00 | Call | | | 1,279.67680 | 1,272.551 | 12.02 | 0.00 | 0 | 1,177 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.00 | Put | | | 151.07680 | 143.951 | 12.02 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.44 | Call | | | 380.97410 | 370.766 | 18.07 | 0.00 | 0 | 40,051 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.44 | Put | | | 1,692.37410 | 1,682.166 | 18.07 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.40 | Call | | | 1,002.05780 | 991.276 | 12.38 | 0.00 | 0 | 1,197 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.25 | Put | | | 19.58340 | 19.102 | 15.35 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.20 | Call | | | 1,135.08520 | 1,126.145 | 12.20 | 0.00 | 0 | 40,051 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.20 | Put | | | 206.48520 | 197.545 | 12.20 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.00 | Call | | | 452.43610 | 441.015 | 16.86 | 0.00 | 0 | 1,197 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.00 | Put | | | 1,323.83610 | 1,312.415 | 16.86 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 10.95 | Call | | | 1,317.56790 | 1,310.882 | 11.98 | 0.00 | 0 | 4,331 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 11.15 | Call | | | 1,191.44750 | 1,182.541 | 12.14 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 11.15 | Put | | | 193.04750 | 184.541 | 12.14 | 0.00 | 0 | 250 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 14.15 | Call | | | 310.68440 | 302.009 | 19.82 | 0.00 | 0 | 250 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 14.15 | Put | | | 2,312.28440 | 2,304.009 | 19.82 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 17.87 | Call | | | 106.97680 | 103.242 | 26.26 | 0.00 | 0 | 300 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 17.87 | Put | | | 5,828.57680 | 5,825.242 | 26.26 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,467.19230 | 1,460.682 | 12.21 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 10.80 | Put | | | 118.79230 | 112.682 | 12.21 | 0.00 | 0 | 300 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 11.14 | Call | | | 1,198.56320 | 1,189.745 | 12.13 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 11.14 | Put | | | 190.16320 | 181.745 | 12.13 | 0.00 | 0 | 0 |
| \$ / R | On | 11/03/2016 | Foreign Exchange Option | 12.53 | Call | | | 731.55040 | 716.524 | 15.42 | 0.00 | 0 | 0 |
| \$ / R | On | 11/03/2016 | Foreign Exchange Option | 12.53 | Put | | | 944.35040 | 931.524 | 15.42 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.04 | Call | | | 898.84810 | 882.469 | 14.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.04 | Put | | | 615.24810 | 601.069 | 14.01 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.05 | Call | | | 895.12720 | 878.758 | 14.04 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.05 | Put | | | 621.52720 | 607.358 | 14.04 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.06 | Call | | | 891.43660 | 875.072 | 14.07 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.06 | Put | | | 627.83660 | 613.672 | 14.07 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.29 | Call | | | 706.48510 | 693.532 | 17.09 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.29 | Put | | | 1,486.58510 | 1,476.932 | 17.09 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.30 | Call | | | 704.29670 | 691.383 | 17.11 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.30 | Put | | | 1,494.39670 | 1,484.783 | 17.11 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.31 | Call | | | 702.12590 | 689.245 | 17.14 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.31 | Put | | | 1,502.22590 | 1,492.645 | 17.14 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.29 | Call | | | 713.82100 | 700.439 | 17.08 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.29 | Put | | | 1,485.42100 | 1,475.339 | 17.08 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.30 | Call | | | 711.62470 | 698.276 | 17.10 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.30 | Put | | | 1,493.22470 | 1,483.176 | 17.10 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.31 | Call | | | 709.44020 | 696.125 | 17.13 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.31 | Put | | | 1,501.04020 | 1,491.025 | 17.13 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.31 | Call | | | 870.20410 | 856.744 | 16.88 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.31 | Put | | | 1,460.50410 | 1,451.544 | 16.88 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.29 | Call | | | 875.09010 | 861.543 | 16.84 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.29 | Put | | | 1,445.39010 | 1,436.343 | 16.84 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.30 | Call | | | 872.64430 | 859.137 | 16.86 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.30 | Put | | | 1,452.94430 | 1,443.937 | 16.86 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.29 | Call | | | 882.49640 | 868.519 | 16.83 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.29 | Put | | | 1,444.29640 | 1,434.819 | 16.83 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.30 | Call | | | 880.03710 | 866.100 | 16.85 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.30 | Put | | | 1,451.83710 | 1,442.400 | 16.85 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.31 | Call | | | 877.58350 | 863.693 | 16.87 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|---------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|-----------------------|------------------|------------------|
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.31 | Put | | | 1,459.38350 | 1,449.993 | 16.87 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.64 | Call | | | 1,226.01420 | 1,208.574 | 15.20 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.64 | Put | | | 953.71420 | 941.774 | 15.20 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.65 | Call | | | 1,222.76720 | 1,205.378 | 15.23 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.65 | Put | | | 960.46720 | 948.578 | 15.23 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.66 | Call | | | 1,219.53060 | 1,202.201 | 15.25 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.66 | Put | | | 967.23060 | 955.401 | 15.25 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.29 | Call | | | 1,040.66090 | 1,026.248 | 16.61 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.29 | Put | | | 1,407.66090 | 1,398.748 | 16.61 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.30 | Call | | | 1,037.94240 | 1,023.578 | 16.63 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.30 | Put | | | 1,414.94240 | 1,406.078 | 16.63 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.31 | Call | | | 1,035.23630 | 1,020.921 | 16.65 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.31 | Put | | | 1,422.23630 | 1,413.421 | 16.65 | 0.00 | 0 | 0 |
| Total \$ / R Option | | | | | | | | | | | 2,625,305.17 | 6,580 | 1,490,652 |
| Total \$ / R | | | | | | | | | | | 511,259,717.37 | 50,185 | 2,786,473 |
| \$ / R MAXI | On | 16/03/2015 | Foreign Exchange Future | | | 11.60660 | | 11.60480 | | | 34,819.80 | 3 | 1,569 |
| \$ / R MAXI | On | 12/06/2015 | Foreign Exchange Future | | | 11.77460 | | 11.77310 | | | 0.00 | 0 | 116 |
| \$ / R MAXI | On | 14/09/2015 | Foreign Exchange Future | | | 11.95710 | | 11.95530 | | | 0.00 | 0 | 20 |
| \$ / R MAXI | On | 11/12/2015 | Foreign Exchange Future | | | 12.12860 | | 12.12860 | | | 0.00 | 0 | 0 |
| Total \$ / R MAXI Future | | | | | | | | | | | 34,819.80 | 3 | 1,705 |
| \$ / R MAXI | On | 16/03/2015 | Foreign Exchange Option | 11.28 | Put | | | 9,405.49370 | 8,952.865 | 11.59 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 16/03/2015 | Foreign Exchange Option | 11.09 | Put | | | 4,472.00050 | 4,270.158 | 11.20 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 16/03/2015 | Foreign Exchange Option | 11.10 | Call | | | 55,113.08590 | 55,076.721 | 11.18 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 16/03/2015 | Foreign Exchange Option | 11.10 | Put | | | 4,633.08590 | 4,416.721 | 11.18 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 16/03/2015 | Foreign Exchange Option | 11.11 | Call | | | 54,320.82620 | 54,273.209 | 11.21 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 16/03/2015 | Foreign Exchange Option | 11.11 | Put | | | 4,840.82620 | 4,613.209 | 11.21 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 16/03/2015 | Foreign Exchange Option | 11.28 | Call | | | 41,885.49370 | 41,612.865 | 11.59 | 0.00 | 0 | 420 |
| \$ / R MAXI | On | 16/03/2015 | Foreign Exchange Option | 11.09 | Call | | | 55,952.00050 | 55,930.158 | 11.20 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 12/06/2015 | Foreign Exchange Option | 11.30 | Put | | | 17,232.46960 | 16,479.522 | 12.03 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 12/06/2015 | Foreign Exchange Option | 11.31 | Call | | | 63,925.67230 | 63,313.557 | 12.05 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 12/06/2015 | Foreign Exchange Option | 11.31 | Put | | | 17,615.67230 | 16,853.557 | 12.05 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 12/06/2015 | Foreign Exchange Option | 11.29 | Call | | | 65,164.15740 | 64,570.427 | 12.00 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 12/06/2015 | Foreign Exchange Option | 11.29 | Put | | | 16,854.15740 | 16,110.426 | 12.00 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 12/06/2015 | Foreign Exchange Option | 11.30 | Call | | | 64,542.46960 | 63,939.522 | 12.03 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/09/2015 | Foreign Exchange Option | 11.70 | Call | | | 65,184.88800 | 64,251.207 | 13.11 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/09/2015 | Foreign Exchange Option | 11.70 | Put | | | 39,654.88800 | 38,541.207 | 13.11 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/09/2015 | Foreign Exchange Option | 11.71 | Call | | | 64,743.07130 | 63,806.054 | 13.14 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/09/2015 | Foreign Exchange Option | 11.71 | Put | | | 40,213.07130 | 39,096.054 | 13.14 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/09/2015 | Foreign Exchange Option | 11.69 | Call | | | 65,630.25950 | 64,699.992 | 13.08 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/09/2015 | Foreign Exchange Option | 11.69 | Put | | | 39,100.25950 | 37,989.992 | 13.08 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 11/12/2015 | Foreign Exchange Option | 11.85 | Call | | | 77,445.00280 | 76,139.720 | 13.47 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 11/12/2015 | Foreign Exchange Option | 11.85 | Put | | | 49,585.00280 | 48,279.720 | 13.47 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 11/12/2015 | Foreign Exchange Option | 11.86 | Call | | | 77,042.30410 | 75,735.127 | 13.50 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|---------------------------------|---------------|-------------------------|-------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| \$ / R MAXI On | 11/12/2015 | Foreign Exchange Option | 11.86 | Put | | | | 50,182.30410 | 48,875.127 | 13.50 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 11/12/2015 | Foreign Exchange Option | 11.84 | Call | | | | 77,850.26200 | 76,546.945 | 13.44 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 11/12/2015 | Foreign Exchange Option | 11.84 | Put | | | | 48,990.26200 | 47,686.945 | 13.44 | 0.00 | 0 | 0 |
| Total \$ / R MAXI Option | | | | | | | | | | | 0.00 | 0 | 420 |
| Total \$ / R MAXI | | | | | | | | | | | 34,819.80 | 3 | 2,125 |
| £ / R | On 23/01/2015 | Foreign Exchange Future | | | 17.48940 | | | 17.50990 | | | 0.00 | 0 | 0 |
| £ / R | On 16/03/2015 | Foreign Exchange Future | | | 17.62640 | | | 17.65100 | | | 7,262,076.80 | 412 | 32,827 |
| £ / R | On 12/06/2015 | Foreign Exchange Future | | | 17.86980 | | | 17.89470 | | | 893,490.00 | 50 | 6,057 |
| £ / R | On 14/09/2015 | Foreign Exchange Future | | | 18.13650 | | | 18.16120 | | | 0.00 | 0 | 1,020 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | | | 18.39130 | | | 18.41900 | | | 0.00 | 0 | 0 |
| Total £ / R Future | | | | | | | | | | | 8,155,566.80 | 462 | 39,904 |
| £ / R | On 23/01/2015 | Foreign Exchange Option | 18.22 | Call | | | | 4.96470 | 3.219 | 13.90 | 0.00 | 0 | 0 |
| £ / R | On 23/01/2015 | Foreign Exchange Option | 19.09 | Call | | | | 0.07080 | 0.053 | 17.72 | 0.00 | 0 | 0 |
| £ / R | On 23/01/2015 | Foreign Exchange Option | 19.09 | Put | | | | 1,580.17080 | 1,600.653 | 17.72 | 0.00 | 0 | 0 |
| £ / R | On 23/01/2015 | Foreign Exchange Option | 19.10 | Call | | | | 0.06730 | 0.050 | 17.76 | 0.00 | 0 | 0 |
| £ / R | On 23/01/2015 | Foreign Exchange Option | 19.10 | Put | | | | 1,590.16730 | 1,610.650 | 17.76 | 0.00 | 0 | 0 |
| £ / R | On 23/01/2015 | Foreign Exchange Option | 19.11 | Call | | | | 0.06410 | 0.048 | 17.80 | 0.00 | 0 | 0 |
| £ / R | On 23/01/2015 | Foreign Exchange Option | 21.04 | Call | | | | 0.02150 | 0.020 | 33.30 | 0.00 | 0 | 9,605 |
| £ / R | On 23/01/2015 | Foreign Exchange Option | 21.04 | Put | | | | 3,530.12150 | 3,550.620 | 33.30 | 0.00 | 0 | 0 |
| £ / R | On 23/01/2015 | Foreign Exchange Option | 21.70 | Call | | | | 0.09090 | 0.064 | 41.37 | 0.00 | 0 | 4,700 |
| £ / R | On 23/01/2015 | Foreign Exchange Option | 21.70 | Put | | | | 4,190.19090 | 4,210.664 | 41.37 | 0.00 | 0 | 0 |
| £ / R | On 23/01/2015 | Foreign Exchange Option | 21.72 | Call | | | | 0.09420 | 0.066 | 41.61 | 0.00 | 0 | 2,416 |
| £ / R | On 23/01/2015 | Foreign Exchange Option | 18.63 | Put | | | | 1,120.82460 | 1,141.077 | 15.91 | 0.00 | 0 | 2,416 |
| £ / R | On 23/01/2015 | Foreign Exchange Option | 18.22 | Put | | | | 715.06470 | 733.819 | 13.90 | 0.00 | 0 | 9,605 |
| £ / R | On 23/01/2015 | Foreign Exchange Option | 18.50 | Call | | | | 1.40850 | 0.918 | 15.40 | 0.00 | 0 | 0 |
| £ / R | On 23/01/2015 | Foreign Exchange Option | 18.50 | Put | | | | 991.50850 | 1,011.518 | 15.40 | 0.00 | 0 | 4,700 |
| £ / R | On 23/01/2015 | Foreign Exchange Option | 18.63 | Call | | | | 0.72460 | 0.477 | 15.91 | 0.00 | 0 | 0 |
| £ / R | On 23/01/2015 | Foreign Exchange Option | 21.72 | Put | | | | 4,210.19420 | 4,230.666 | 41.61 | 0.00 | 0 | 0 |
| £ / R | On 23/01/2015 | Foreign Exchange Option | 19.11 | Put | | | | 1,600.16410 | 1,620.648 | 17.80 | 0.00 | 0 | 0 |
| £ / R | On 16/03/2015 | Foreign Exchange Option | 19.29 | Call | | | | 29.26370 | 26.976 | 14.23 | 0.00 | 0 | 0 |
| £ / R | On 16/03/2015 | Foreign Exchange Option | 19.29 | Put | | | | 1,668.26370 | 1,690.576 | 14.23 | 0.00 | 0 | 0 |
| £ / R | On 16/03/2015 | Foreign Exchange Option | 16.72 | Call | | | | 974.47070 | 952.014 | 11.09 | 0.00 | 0 | 0 |
| £ / R | On 16/03/2015 | Foreign Exchange Option | 16.72 | Put | | | | 43.47070 | 45.614 | 11.09 | 0.00 | 0 | 25,000 |
| £ / R | On 16/03/2015 | Foreign Exchange Option | 19.64 | Call | | | | 18.43040 | 17.199 | 15.03 | 0.00 | 0 | 21,000 |
| £ / R | On 16/03/2015 | Foreign Exchange Option | 19.64 | Put | | | | 2,007.43040 | 2,030.799 | 15.03 | 0.00 | 0 | 0 |
| £ / R | On 16/03/2015 | Foreign Exchange Option | 17.00 | Call | | | | 742.92090 | 720.412 | 11.15 | 0.00 | 0 | 0 |
| £ / R | On 16/03/2015 | Foreign Exchange Option | 17.00 | Put | | | | 91.92090 | 94.012 | 11.15 | 0.00 | 0 | 5,592 |
| £ / R | On 16/03/2015 | Foreign Exchange Option | 19.00 | Call | | | | 48.67050 | 41.940 | 13.74 | 0.00 | 0 | 570 |
| £ / R | On 16/03/2015 | Foreign Exchange Option | 19.00 | Put | | | | 1,397.67050 | 1,415.540 | 13.74 | 0.00 | 0 | 0 |
| £ / R | On 16/03/2015 | Foreign Exchange Option | 19.25 | Call | | | | 31.42600 | 28.658 | 14.17 | 0.00 | 0 | 5,000 |
| £ / R | On 16/03/2015 | Foreign Exchange Option | 19.25 | Put | | | | 1,630.42600 | 1,652.258 | 14.17 | 0.00 | 0 | 0 |
| £ / R | On 16/03/2015 | Foreign Exchange Option | 19.30 | Call | | | | 28.74520 | 26.573 | 14.25 | 0.00 | 0 | 0 |
| £ / R | On 16/03/2015 | Foreign Exchange Option | 19.30 | Put | | | | 1,677.74520 | 1,700.173 | 14.25 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------------|------------------|----------------|
| £ / R | On | 16/03/2015 | Foreign Exchange Option | 19.31 | Call | | | 28.23540 | 26.174 | 14.27 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2015 | Foreign Exchange Option | 19.31 | Put | | | 1,687.23540 | 1,709.774 | 14.27 | 0.00 | 0 | 0 |
| £ / R | On | 12/06/2015 | Foreign Exchange Option | 18.85 | Call | | | 328.76270 | 311.518 | 14.90 | 0.00 | 0 | 0 |
| £ / R | On | 12/06/2015 | Foreign Exchange Option | 18.85 | Put | | | 1,284.06270 | 1,291.718 | 14.90 | 0.00 | 0 | 0 |
| £ / R | On | 12/06/2015 | Foreign Exchange Option | 18.86 | Call | | | 326.67810 | 309.493 | 14.91 | 0.00 | 0 | 0 |
| £ / R | On | 12/06/2015 | Foreign Exchange Option | 18.86 | Put | | | 1,291.97810 | 1,299.694 | 14.91 | 0.00 | 0 | 0 |
| £ / R | On | 12/06/2015 | Foreign Exchange Option | 18.84 | Call | | | 330.85820 | 313.558 | 14.88 | 0.00 | 0 | 0 |
| £ / R | On | 12/06/2015 | Foreign Exchange Option | 18.84 | Put | | | 1,276.15820 | 1,283.758 | 14.88 | 0.00 | 0 | 0 |
| £ / R | On | 14/09/2015 | Foreign Exchange Option | 18.96 | Put | | | 1,359.62920 | 1,373.905 | 15.00 | 0.00 | 0 | 0 |
| £ / R | On | 14/09/2015 | Foreign Exchange Option | 10.98 | Call | | | 7,181.83110 | 7,157.102 | 19.87 | 0.00 | 0 | 0 |
| £ / R | On | 14/09/2015 | Foreign Exchange Option | 10.98 | Put | | | 0.63110 | 0.602 | 19.87 | 0.00 | 0 | 0 |
| £ / R | On | 14/09/2015 | Foreign Exchange Option | 18.94 | Call | | | 565.63350 | 555.128 | 14.96 | 0.00 | 0 | 0 |
| £ / R | On | 14/09/2015 | Foreign Exchange Option | 18.94 | Put | | | 1,344.43350 | 1,358.628 | 14.96 | 0.00 | 0 | 0 |
| £ / R | On | 14/09/2015 | Foreign Exchange Option | 18.95 | Call | | | 563.22460 | 552.760 | 14.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/09/2015 | Foreign Exchange Option | 18.95 | Put | | | 1,352.02460 | 1,366.260 | 14.98 | 0.00 | 0 | 0 |
| £ / R | On | 14/09/2015 | Foreign Exchange Option | 18.96 | Call | | | 560.82920 | 550.406 | 15.00 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.50 | Call | | | 970.23850 | 951.313 | 14.37 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.50 | Put | | | 1,051.23850 | 1,060.013 | 14.37 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.51 | Call | | | 966.78690 | 947.915 | 14.39 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.51 | Put | | | 1,057.78690 | 1,066.615 | 14.39 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.49 | Call | | | 973.70610 | 954.734 | 14.35 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.49 | Put | | | 1,044.70610 | 1,053.434 | 14.35 | 0.00 | 0 | 0 |
| Total £ / R Option | | | | | | | | | | | 0.00 | 0 | 90,604 |
| Total £ / R | | | | | | | | | | | 8,155,566.80 | 462 | 130,508 |
| ¥ / R | On | 16/03/2015 | Foreign Exchange Future | | | 0.09939 | | 0.09957 | | | 0.00 | 0 | 3,831 |
| ¥ / R | On | 12/06/2015 | Foreign Exchange Future | | | 0.10093 | | 0.10111 | | | 12,616.25 | 125 | 13,998 |
| ¥ / R | On | 14/09/2015 | Foreign Exchange Future | | | 0.10263 | | 0.10281 | | | 0.00 | 0 | 0 |
| Total ¥ / R Future | | | | | | | | | | | 12,616.25 | 125 | 17,829 |
| ¥ / R | On | 16/03/2015 | Foreign Exchange Option | 0.09 | Call | | | 962.47960 | 944.129 | 12.75 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/03/2015 | Foreign Exchange Option | 0.09 | Put | | | 5.27960 | 5.129 | 12.75 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/03/2015 | Foreign Exchange Option | 0.10 | Call | | | 217.46160 | 202.963 | 14.40 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/03/2015 | Foreign Exchange Option | 0.10 | Put | | | 260.26160 | 263.963 | 14.40 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/03/2015 | Foreign Exchange Option | 0.11 | Call | | | 35.39110 | 31.835 | 18.49 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/03/2015 | Foreign Exchange Option | 0.11 | Put | | | 1,078.19110 | 1,092.835 | 18.49 | 0.00 | 0 | 0 |
| ¥ / R | On | 12/06/2015 | Foreign Exchange Option | 0.09 | Call | | | 1,142.18680 | 1,123.950 | 13.11 | 0.00 | 0 | 0 |
| ¥ / R | On | 12/06/2015 | Foreign Exchange Option | 0.09 | Put | | | 31.08680 | 30.950 | 13.11 | 0.00 | 0 | 0 |
| ¥ / R | On | 12/06/2015 | Foreign Exchange Option | 0.10 | Call | | | 421.23630 | 406.989 | 14.05 | 0.00 | 0 | 0 |
| ¥ / R | On | 12/06/2015 | Foreign Exchange Option | 0.10 | Put | | | 310.13630 | 313.990 | 14.05 | 0.00 | 0 | 0 |
| ¥ / R | On | 12/06/2015 | Foreign Exchange Option | 0.11 | Call | | | 153.77130 | 146.920 | 17.44 | 0.00 | 0 | 0 |
| ¥ / R | On | 12/06/2015 | Foreign Exchange Option | 0.11 | Put | | | 1,042.67130 | 1,053.920 | 17.44 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/09/2015 | Foreign Exchange Option | 0.09 | Call | | | 1,355.32360 | 1,336.064 | 14.32 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/09/2015 | Foreign Exchange Option | 0.09 | Put | | | 74.32360 | 72.964 | 14.32 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/09/2015 | Foreign Exchange Option | 0.10 | Call | | | 651.41650 | 635.834 | 14.99 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| ¥ / R | On | 14/09/2015 | Foreign Exchange Option | 0.10 | Put | | | 370.41650 | 372.734 | 14.99 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/09/2015 | Foreign Exchange Option | 0.11 | Call | | | 323.48700 | 314.663 | 17.80 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/09/2015 | Foreign Exchange Option | 0.11 | Put | | | 1,042.48700 | 1,051.564 | 17.80 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | | 12,616.25 | 125 | 17,829 |
| € / R | On | 21/01/2015 | Foreign Exchange Future | | | 13.38960 | | 13.56660 | | | 0.00 | 0 | 0 |
| € / R | On | 23/01/2015 | Foreign Exchange Future | | | 13.39390 | | 13.56900 | | | 0.00 | 0 | 0 |
| € / R | On | 23/02/2015 | Foreign Exchange Future | | | 13.46320 | | 13.64200 | | | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Future | | | 13.51130 | | 13.69070 | | | 3,661,562.30 | 271 | 82,525 |
| € / R | On | 01/06/2015 | Foreign Exchange Future | | | 13.69430 | | 13.87540 | | | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Future | | | 13.72100 | | 13.90210 | | | 125,190,404.00 | 9,124 | 19,965 |
| € / R | On | 14/09/2015 | Foreign Exchange Future | | | 13.95430 | | 14.13610 | | | 0.00 | 0 | 6,707 |
| € / R | On | 11/12/2015 | Foreign Exchange Future | | | 14.18010 | | 14.36480 | | | 0.00 | 0 | 0 |
| Total € / R Future | | | | | | | | | | | 128,851,966.30 | 9,395 | 109,197 |
| € / R | On | 21/01/2015 | Foreign Exchange Option | 13.90 | Call | | | 8.54910 | 12.030 | 20.32 | 0.00 | 0 | 10,000 |
| € / R | On | 21/01/2015 | Foreign Exchange Option | 13.90 | Put | | | 341.94910 | 522.431 | 20.32 | 0.00 | 0 | 0 |
| € / R | On | 23/01/2015 | Foreign Exchange Option | 13.57 | Call | | | 92.58500 | 67.804 | 17.38 | 0.00 | 0 | 5,000 |
| € / R | On | 23/01/2015 | Foreign Exchange Option | 13.57 | Put | | | 93.58500 | 243.904 | 17.38 | 0.00 | 0 | 0 |
| € / R | On | 23/02/2015 | Foreign Exchange Option | 13.99 | Call | | | 112.49180 | 78.439 | 14.62 | 0.00 | 0 | 0 |
| € / R | On | 23/02/2015 | Foreign Exchange Option | 13.99 | Put | | | 460.49180 | 605.239 | 14.62 | 0.00 | 0 | 0 |
| € / R | On | 23/02/2015 | Foreign Exchange Option | 14.00 | Call | | | 110.35060 | 76.863 | 14.66 | 0.00 | 0 | 0 |
| € / R | On | 23/02/2015 | Foreign Exchange Option | 14.00 | Put | | | 468.35060 | 613.663 | 14.66 | 0.00 | 0 | 0 |
| € / R | On | 23/02/2015 | Foreign Exchange Option | 14.01 | Call | | | 108.25330 | 75.318 | 14.69 | 0.00 | 0 | 0 |
| € / R | On | 23/02/2015 | Foreign Exchange Option | 14.01 | Put | | | 476.25330 | 622.118 | 14.69 | 0.00 | 0 | 0 |
| € / R | On | 23/02/2015 | Foreign Exchange Option | 14.41 | Call | | | 51.59520 | 35.316 | 16.27 | 0.00 | 0 | 2,000 |
| € / R | On | 23/02/2015 | Foreign Exchange Option | 14.41 | Put | | | 819.59520 | 982.116 | 16.27 | 0.00 | 0 | 2,000 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.31 | Put | | | 1,652.96080 | 1,820.518 | 18.57 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 13.80 | Put | | | 344.00270 | 460.590 | 13.31 | 0.00 | 0 | 15,000 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.00 | Call | | | 174.63590 | 125.561 | 13.97 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.00 | Put | | | 1,357.07870 | 1,520.533 | 17.55 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.02 | Call | | | 169.58400 | 121.702 | 14.03 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 13.40 | Call | | | 436.63650 | 325.272 | 12.22 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 13.40 | Put | | | 145.93650 | 213.972 | 12.22 | 0.00 | 0 | 35,000 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 13.80 | Call | | | 234.70270 | 171.890 | 13.31 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.28 | Put | | | 1,624.09210 | 1,791.300 | 18.47 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.95 | Call | | | 50.47480 | 33.933 | 17.38 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.00 | Put | | | 483.93590 | 614.262 | 13.97 | 0.00 | 0 | 12,800 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.94 | Call | | | 51.03770 | 34.372 | 17.35 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.94 | Put | | | 1,300.33770 | 1,463.072 | 17.35 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.00 | Call | | | 47.77870 | 31.833 | 17.55 | 0.00 | 0 | 713 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.36 | Put | | | 1,701.17680 | 1,869.290 | 18.74 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.05 | Call | | | 45.26830 | 29.887 | 17.71 | 0.00 | 0 | 14,500 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.02 | Put | | | 498.88400 | 630.402 | 14.03 | 0.00 | 0 | 8,500 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.25 | Call | | | 121.59940 | 85.719 | 14.81 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.25 | Put | | | 680.89940 | 824.419 | 14.81 | 0.00 | 0 | 20,000 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.28 | Call | | | 34.79210 | 22.599 | 18.47 | 0.00 | 0 | 5,700 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.50 | Put | | | 1,836.78930 | 2,006.284 | 19.20 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.31 | Call | | | 33.66080 | 21.818 | 18.57 | 0.00 | 0 | 8,500 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.95 | Put | | | 1,309.77480 | 1,472.633 | 17.38 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.96 | Call | | | 49.91910 | 33.499 | 17.42 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.96 | Put | | | 1,319.21910 | 1,482.199 | 17.42 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.36 | Call | | | 31.87680 | 20.590 | 18.74 | 0.00 | 0 | 32,000 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.32 | Call | | | 33.29390 | 21.566 | 18.60 | 0.00 | 0 | 20,000 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.32 | Put | | | 1,662.59390 | 1,830.265 | 18.60 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.05 | Put | | | 1,404.56830 | 1,568.587 | 17.71 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.25 | Call | | | 35.97200 | 23.415 | 18.37 | 0.00 | 0 | 7,000 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.25 | Put | | | 1,595.27200 | 1,762.115 | 18.37 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.50 | Call | | | 27.48930 | 17.583 | 19.20 | 0.00 | 0 | 7,100 |
| € / R | On | 01/06/2015 | Foreign Exchange Option | 14.31 | Call | | | 308.09560 | 254.675 | 14.73 | 0.00 | 0 | 0 |
| € / R | On | 01/06/2015 | Foreign Exchange Option | 14.31 | Put | | | 742.69560 | 870.375 | 14.73 | 0.00 | 0 | 0 |
| € / R | On | 01/06/2015 | Foreign Exchange Option | 14.41 | Call | | | 284.18540 | 234.965 | 15.02 | 0.00 | 0 | 2,000 |
| € / R | On | 01/06/2015 | Foreign Exchange Option | 14.41 | Put | | | 818.78540 | 950.665 | 15.02 | 0.00 | 0 | 0 |
| € / R | On | 01/06/2015 | Foreign Exchange Option | 14.29 | Call | | | 313.16520 | 258.862 | 14.67 | 0.00 | 0 | 0 |
| € / R | On | 01/06/2015 | Foreign Exchange Option | 14.29 | Put | | | 727.76520 | 854.562 | 14.67 | 0.00 | 0 | 0 |
| € / R | On | 01/06/2015 | Foreign Exchange Option | 14.30 | Call | | | 310.61790 | 256.756 | 14.70 | 0.00 | 0 | 0 |
| € / R | On | 01/06/2015 | Foreign Exchange Option | 14.30 | Put | | | 735.21790 | 862.456 | 14.70 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 15.35 | Call | | | 163.48460 | 136.667 | 17.67 | 0.00 | 0 | 7,300 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 15.35 | Put | | | 1,611.38460 | 1,765.667 | 17.67 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 15.40 | Call | | | 158.40380 | 132.485 | 17.81 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 15.40 | Put | | | 1,656.30380 | 1,811.485 | 17.81 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 15.41 | Call | | | 157.41410 | 131.672 | 17.83 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 15.41 | Put | | | 1,665.31410 | 1,820.672 | 17.83 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 13.40 | Call | | | 720.14580 | 605.116 | 12.36 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 13.40 | Put | | | 218.04580 | 284.115 | 12.36 | 0.00 | 0 | 7,300 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 15.39 | Call | | | 159.40220 | 133.308 | 17.78 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 15.39 | Put | | | 1,647.30220 | 1,802.308 | 17.78 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 15.25 | Put | | | 1,470.36170 | 1,613.119 | 16.99 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 15.26 | Call | | | 354.86170 | 316.039 | 17.02 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 15.26 | Put | | | 1,478.76170 | 1,621.739 | 17.02 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 15.24 | Call | | | 358.07320 | 318.809 | 16.96 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 15.24 | Put | | | 1,461.97320 | 1,604.509 | 16.96 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 15.25 | Call | | | 356.46170 | 317.419 | 16.99 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.00 | Put | | | 1,224.85260 | 1,349.269 | 15.90 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 16.50 | Put | | | 2,484.28360 | 2,637.411 | 19.20 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 13.90 | Call | | | 950.80850 | 849.708 | 13.17 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 13.90 | Put | | | 486.00850 | 569.608 | 13.17 | 0.00 | 0 | 6,076 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 14.99 | Call | | | 591.98710 | 531.449 | 15.88 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 14.99 | Put | | | 1,217.18710 | 1,341.349 | 15.88 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.00 | Call | | | 589.65260 | 529.369 | 15.90 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.01 | Call | | | 587.33780 | 527.302 | 15.93 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|-----------------------|------------------|----------------|
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.01 | Put | | | 1,232.53780 | 1,357.202 | 15.93 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 16.50 | Call | | | 349.08360 | 317.511 | 19.20 | 0.00 | 0 | 6,076 |
| Total € / R Option | | | | | | | | | | | 0.00 | 0 | 234,565 |
| Total € / R | | | | | | | | | | | 128,851,966.30 | 9,395 | 343,762 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Future | | | 9.49010 | | 9.41710 | | | 5,694,060.00 | 600 | 23,055 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Future | | | 9.56840 | | 9.49490 | | | 5,262,620.00 | 550 | 7,770 |
| AU\$ / R | On | 14/09/2015 | Foreign Exchange Future | | | 9.65750 | | 9.58440 | | | 2,897,250.00 | 300 | 750 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Future | | | 9.74510 | | 9.67220 | | | 0.00 | 0 | 0 |
| Total AU\$ / R Future | | | | | | | | | | | 13,853,930.00 | 1,450 | 31,575 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Option | 9.40 | Call | | | 192.92960 | 231.372 | 11.97 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Option | 9.40 | Put | | | 175.82960 | 141.272 | 11.97 | 0.00 | 0 | 201 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Option | 9.70 | Call | | | 90.85520 | 107.679 | 12.56 | 0.00 | 0 | 201 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Option | 9.70 | Put | | | 373.75520 | 317.579 | 12.56 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Option | 9.99 | Call | | | 40.96230 | 49.046 | 13.42 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Option | 9.99 | Put | | | 613.86230 | 548.946 | 13.42 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.00 | Call | | | 39.79800 | 47.701 | 13.45 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.00 | Put | | | 622.69800 | 557.601 | 13.45 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.01 | Call | | | 38.66420 | 46.305 | 13.47 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.01 | Put | | | 631.56420 | 566.205 | 13.47 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.20 | Call | | | 22.17230 | 26.001 | 13.85 | 0.00 | 0 | 201 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.20 | Put | | | 805.07230 | 735.901 | 13.85 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.26 | Put | | | 851.11150 | 786.367 | 13.20 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.24 | Call | | | 88.56690 | 97.626 | 13.14 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.24 | Put | | | 833.66690 | 769.226 | 13.14 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.25 | Call | | | 87.27970 | 96.186 | 13.17 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.25 | Put | | | 842.37970 | 777.786 | 13.17 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.26 | Call | | | 86.01150 | 94.767 | 13.20 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.36 | Call | | | 161.00500 | 171.917 | 13.43 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.36 | Put | | | 936.60500 | 874.417 | 13.43 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.34 | Call | | | 164.18200 | 175.352 | 13.37 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.34 | Put | | | 919.78200 | 857.852 | 13.37 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.35 | Call | | | 162.58520 | 173.626 | 13.40 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.35 | Put | | | 928.18520 | 866.126 | 13.40 | 0.00 | 0 | 0 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 7.25 | Call | | | 2,433.58120 | 2,506.070 | 15.65 | 0.00 | 0 | 0 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 7.25 | Put | | | 11.38120 | 10.970 | 15.65 | 0.00 | 0 | 0 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 7.30 | Call | | | 2,384.00430 | 2,456.468 | 15.43 | 0.00 | 0 | 0 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 7.30 | Put | | | 11.80430 | 11.368 | 15.43 | 0.00 | 0 | 0 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 7.35 | Call | | | 2,334.44380 | 2,406.880 | 15.20 | 0.00 | 0 | 0 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 7.35 | Put | | | 12.24380 | 11.780 | 15.20 | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | | | | 0.00 | 0 | 603 |
| Total AU\$ / R | | | | | | | | | | | 13,853,930.00 | 1,450 | 32,178 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|-----------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|----------------------|------------------|---------------|
| CAD/ R | On | 16/03/2015 | Foreign Exchange Future | | | 9.71680 | | 9.70560 | | | 728,760.00 | 75 | 0 |
| CAD/ R | On | 12/06/2015 | Foreign Exchange Future | | | 9.83790 | | 9.82670 | | | 0.00 | 0 | 0 |
| Total CAD/ R Future | | | | | | | | | | | 728,760.00 | 75 | 0 |
| CAD/ R | On | 16/03/2015 | Foreign Exchange Option | 10.11 | Put | | | 463.39480 | 451.046 | 12.12 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/03/2015 | Foreign Exchange Option | 10.09 | Call | | | 62.23090 | 61.167 | 12.05 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/03/2015 | Foreign Exchange Option | 10.09 | Put | | | 446.63090 | 434.367 | 12.05 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/03/2015 | Foreign Exchange Option | 10.10 | Call | | | 60.59170 | 59.483 | 12.09 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/03/2015 | Foreign Exchange Option | 10.10 | Put | | | 454.99170 | 442.683 | 12.09 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/03/2015 | Foreign Exchange Option | 10.11 | Call | | | 58.99480 | 57.846 | 12.12 | 0.00 | 0 | 0 |
| CAD/ R | On | 12/06/2015 | Foreign Exchange Option | 10.01 | Call | | | 218.48500 | 216.657 | 11.69 | 0.00 | 0 | 0 |
| CAD/ R | On | 12/06/2015 | Foreign Exchange Option | 10.01 | Put | | | 401.78500 | 388.757 | 11.69 | 0.00 | 0 | 0 |
| CAD/ R | On | 12/06/2015 | Foreign Exchange Option | 9.99 | Call | | | 224.62740 | 222.907 | 11.62 | 0.00 | 0 | 0 |
| CAD/ R | On | 12/06/2015 | Foreign Exchange Option | 9.99 | Put | | | 387.92740 | 375.007 | 11.62 | 0.00 | 0 | 0 |
| CAD/ R | On | 12/06/2015 | Foreign Exchange Option | 10.00 | Call | | | 221.53170 | 219.758 | 11.66 | 0.00 | 0 | 0 |
| CAD/ R | On | 12/06/2015 | Foreign Exchange Option | 10.00 | Put | | | 394.83170 | 381.858 | 11.66 | 0.00 | 0 | 0 |
| Total CAD/ R Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CAD/ R | | | | | | | | | | | 728,760.00 | 75 | 0 |
| CF CANDCO | On | 16/03/2015 | Foreign Exchange Future | | | 161.86450 | | 169.37320 | | | 0.00 | 0 | 10,000 |
| Total CF CANDO CAFZ Future | | | | | | | | | | | 0.00 | 0 | 10,000 |
| Total CF CANDO CAFZ | | | | | | | | | | | 0.00 | 0 | 10,000 |
| CHF / R | On | 16/03/2015 | Foreign Exchange Future | | | 13.13140 | | 11.40640 | | | 14,812,219.20 | 1,128 | 3,006 |
| CHF / R | On | 12/06/2015 | Foreign Exchange Future | | | 13.35890 | | 11.59930 | | | 2,003,835.00 | 150 | 6,502 |
| Total CHF / R Future | | | | | | | | | | | 16,816,054.20 | 1,278 | 9,508 |
| CHF / R | On | 16/03/2015 | Foreign Exchange Option | 12.99 | Call | | | 12.32390 | 349.498 | 12.92 | 0.00 | 0 | 0 |
| CHF / R | On | 16/03/2015 | Foreign Exchange Option | 12.99 | Put | | | 1,595.92390 | 208.098 | 12.92 | 0.00 | 0 | 0 |
| CHF / R | On | 16/03/2015 | Foreign Exchange Option | 13.00 | Call | | | 12.18440 | 344.098 | 12.94 | 0.00 | 0 | 0 |
| CHF / R | On | 16/03/2015 | Foreign Exchange Option | 13.00 | Put | | | 1,605.78440 | 212.698 | 12.94 | 0.00 | 0 | 0 |
| CHF / R | On | 16/03/2015 | Foreign Exchange Option | 13.01 | Call | | | 12.04770 | 338.758 | 12.95 | 0.00 | 0 | 0 |
| CHF / R | On | 16/03/2015 | Foreign Exchange Option | 13.01 | Put | | | 1,615.64770 | 217.358 | 12.95 | 0.00 | 0 | 0 |
| CHF / R | On | 12/06/2015 | Foreign Exchange Option | 11.84 | Call | | | 327.49260 | 1,556.509 | 13.36 | 0.00 | 0 | 0 |
| CHF / R | On | 12/06/2015 | Foreign Exchange Option | 11.84 | Put | | | 568.19260 | 37.609 | 13.36 | 0.00 | 0 | 0 |
| CHF / R | On | 12/06/2015 | Foreign Exchange Option | 11.85 | Call | | | 324.47310 | 1,546.847 | 13.32 | 0.00 | 0 | 0 |
| CHF / R | On | 12/06/2015 | Foreign Exchange Option | 11.85 | Put | | | 575.17310 | 37.947 | 13.32 | 0.00 | 0 | 0 |
| CHF / R | On | 12/06/2015 | Foreign Exchange Option | 11.86 | Call | | | 321.48520 | 1,537.188 | 13.27 | 0.00 | 0 | 0 |
| CHF / R | On | 12/06/2015 | Foreign Exchange Option | 11.86 | Put | | | 582.18520 | 38.288 | 13.27 | 0.00 | 0 | 0 |
| Total CHF / R Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CHF / R | | | | | | | | | | | 16,816,054.20 | 1,278 | 9,508 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|-----------------------------------|----|------------|-------------------------|--------|------------|--------------|-----------|--------------|-------------------|------------|-------------------|------------------|---------------|
| CNH / R | On | 16/03/2015 | Foreign Exchange Future | | | 1.86160 | | 1.86230 | | | 0.00 | 0 | 0 |
| CNH / R | On | 12/06/2015 | Foreign Exchange Future | | | 1.87410 | | 1.87470 | | | 0.00 | 0 | 0 |
| Total CNH / R Future | | | | | | | | | | | 0.00 | 0 | 0 |
| CNH / R | On | 16/03/2015 | Foreign Exchange Option | 1.79 | Call | | | 822.66100 | 810.598 | 11.48 | 0.00 | 0 | 0 |
| CNH / R | On | 16/03/2015 | Foreign Exchange Option | 1.79 | Put | | | 99.66100 | 94.598 | 11.48 | 0.00 | 0 | 0 |
| CNH / R | On | 16/03/2015 | Foreign Exchange Option | 1.80 | Call | | | 745.28480 | 732.903 | 11.47 | 0.00 | 0 | 0 |
| CNH / R | On | 16/03/2015 | Foreign Exchange Option | 1.80 | Put | | | 122.28480 | 116.903 | 11.47 | 0.00 | 0 | 0 |
| CNH / R | On | 16/03/2015 | Foreign Exchange Option | 1.81 | Call | | | 671.53780 | 658.919 | 11.47 | 0.00 | 0 | 0 |
| CNH / R | On | 16/03/2015 | Foreign Exchange Option | 1.81 | Put | | | 148.53780 | 142.919 | 11.47 | 0.00 | 0 | 0 |
| CNH / R | On | 12/06/2015 | Foreign Exchange Option | 1.84 | Call | | | 774.72650 | 756.889 | 12.09 | 0.00 | 0 | 0 |
| CNH / R | On | 12/06/2015 | Foreign Exchange Option | 1.84 | Put | | | 427.72650 | 415.889 | 12.09 | 0.00 | 0 | 0 |
| CNH / R | On | 12/06/2015 | Foreign Exchange Option | 1.85 | Call | | | 719.09450 | 701.003 | 12.11 | 0.00 | 0 | 0 |
| CNH / R | On | 12/06/2015 | Foreign Exchange Option | 1.85 | Put | | | 472.09450 | 460.003 | 12.11 | 0.00 | 0 | 0 |
| CNH / R | On | 12/06/2015 | Foreign Exchange Option | 1.86 | Call | | | 671.97890 | 653.877 | 12.25 | 0.00 | 0 | 0 |
| CNH / R | On | 12/06/2015 | Foreign Exchange Option | 1.86 | Put | | | 524.97890 | 512.877 | 12.25 | 0.00 | 0 | 0 |
| Total CNH / R Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CNH / R | | | | | | | | | | | 0.00 | 0 | 0 |
| KES / R | On | 16/03/2015 | Foreign Exchange Future | | | 0.12550 | | 0.12530 | | | 0.00 | 0 | 8 |
| Total KES / R Future | | | | | | | | | | | 0.00 | 0 | 8 |
| Total KES / R | | | | | | | | | | | 0.00 | 0 | 8 |
| NGN / R | On | 16/03/2015 | Foreign Exchange Future | | | 0.05860 | | 0.05840 | | | 205,100.00 | 3,500 | 3,620 |
| NGN / R | On | 11/12/2015 | Foreign Exchange Future | | | 0.05560 | | 0.05220 | | | 467,040.00 | 8,400 | 60,754 |
| Total NGN / R Future | | | | | | | | | | | 672,140.00 | 11,900 | 64,374 |
| Total NGN / R | | | | | | | | | | | 672,140.00 | 11,900 | 64,374 |
| QUANTO € | On | 16/03/2015 | Foreign Exchange Future | | | 1.16410 | | 1.17970 | | | 1,164.10 | 1 | 203 |
| QUANTO € | On | 12/06/2015 | Foreign Exchange Future | | | 1.16530 | | 1.18080 | | | 0.00 | 0 | 150 |
| QUANTO € | On | 14/09/2015 | Foreign Exchange Future | | | 1.16700 | | 1.18240 | | | 0.00 | 0 | 0 |
| QUANTO € | On | 11/12/2015 | Foreign Exchange Future | | | 1.16910 | | 1.18440 | | | 0.00 | 0 | 0 |
| Total QUANTO € / \$ Future | | | | | | | | | | | 1,164.10 | 1 | 353 |
| Total QUANTO € / \$ | | | | | | | | | | | 1,164.10 | 1 | 353 |
| RAIN | On | 16/03/2015 | Foreign Exchange Future | | | 20,924.07000 | | 21,039.32000 | | | 0.00 | 0 | 0 |
| Total RAIN Future | | | | | | | | | | | 0.00 | 0 | 0 |
| Total RAIN | | | | | | | | | | | 0.00 | 0 | 0 |
| TRY / R | On | 16/03/2015 | Foreign Exchange Future | | | 5.00060 | | 5.02570 | | | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|-----------------------|------------------|------------------|
| TRY / R | On | 12/06/2015 | Foreign Exchange Future | | | 4.99370 | | 5.01880 | | | 0.00 | 0 | 0 |
| Total TRY / R Future | | | | | | | | | | | 0.00 | 0 | 0 |
| TRY / R | On | 16/03/2015 | Foreign Exchange Option | 4.99 | Call | | | 103.11080 | 82.528 | 9.54 | 0.00 | 0 | 0 |
| TRY / R | On | 16/03/2015 | Foreign Exchange Option | 4.99 | Put | | | 67.41080 | 71.928 | 9.54 | 0.00 | 0 | 0 |
| TRY / R | On | 16/03/2015 | Foreign Exchange Option | 5.00 | Call | | | 97.43090 | 77.190 | 9.51 | 0.00 | 0 | 0 |
| TRY / R | On | 16/03/2015 | Foreign Exchange Option | 5.00 | Put | | | 71.73090 | 76.590 | 9.51 | 0.00 | 0 | 0 |
| TRY / R | On | 16/03/2015 | Foreign Exchange Option | 5.01 | Call | | | 91.93770 | 72.769 | 9.56 | 0.00 | 0 | 0 |
| TRY / R | On | 16/03/2015 | Foreign Exchange Option | 5.01 | Put | | | 76.23770 | 82.169 | 9.56 | 0.00 | 0 | 0 |
| TRY / R | On | 12/06/2015 | Foreign Exchange Option | 4.99 | Call | | | 133.36940 | 118.238 | 9.18 | 0.00 | 0 | 0 |
| TRY / R | On | 12/06/2015 | Foreign Exchange Option | 4.99 | Put | | | 104.56940 | 114.538 | 9.18 | 0.00 | 0 | 0 |
| TRY / R | On | 12/06/2015 | Foreign Exchange Option | 5.00 | Call | | | 127.75940 | 112.989 | 9.15 | 0.00 | 0 | 0 |
| TRY / R | On | 12/06/2015 | Foreign Exchange Option | 5.00 | Put | | | 108.95940 | 119.289 | 9.15 | 0.00 | 0 | 0 |
| TRY / R | On | 12/06/2015 | Foreign Exchange Option | 5.01 | Call | | | 123.36360 | 108.921 | 9.20 | 0.00 | 0 | 0 |
| TRY / R | On | 12/06/2015 | Foreign Exchange Option | 5.01 | Put | | | 114.56360 | 125.221 | 9.20 | 0.00 | 0 | 0 |
| Total TRY / R Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total TRY / R | | | | | | | | | | | 0.00 | 0 | 0 |
| ZMW / R | On | 16/03/2015 | Foreign Exchange Future | | | 1.71540 | | 1.70390 | | | 0.00 | 0 | 12 |
| ZMW / R | On | 12/06/2015 | Foreign Exchange Future | | | 1.67930 | | 1.67430 | | | 0.00 | 0 | 0 |
| Total ZMW / R Future | | | | | | | | | | | 0.00 | 0 | 12 |
| Total ZMW / R | | | | | | | | | | | 0.00 | 0 | 12 |
| Total Futures | | | | | | | | | | | 677 761 429.65 | 68,294 | 1,580,286 |
| Total Options | | | | | | | | | | | 2 625 305.17 | 6,580 | 1,816,844 |
| Grand Total: | | | | | | | | | | | 680,386,734.82 | 74,874 | 3,397,130 |