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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/03/2015

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------|-------------------|------------|----------------|------------------|---------------|
| \$ / R On 05/03/2015 Foreign Exchange Future | | | 11.75340 | | 11.73430 | | | 58,767,000.00 | 5,000 | 5,000 |
| \$ / R On 09/03/2015 Foreign Exchange Future | | | 11.75920 | | 11.74190 | | | 58,796,000.00 | 5,000 | 5,000 |
| \$ / R On 12/03/2015 Foreign Exchange Future | | | 11.76490 | | 11.74760 | | | 0.00 | 0 | 340 |
| \$ / R On 16/03/2015 Foreign Exchange Future | | | 11.77250 | | 11.75510 | | | 363,028,582.50 | 30,837 | 1,071,248 |
| \$ / R On 17/03/2015 Foreign Exchange Future | | | 11.77440 | | 11.75700 | | | 4,486,046.40 | 381 | 1,220 |
| \$ / R On 27/03/2015 Foreign Exchange Future | | | 11.79330 | | 11.77600 | | | 330,212.40 | 28 | 2,936 |
| \$ / R On 30/03/2015 Foreign Exchange Future | | | 11.79900 | | 11.78160 | | | 0.00 | 0 | 1,157 |
| \$ / R On 01/04/2015 Foreign Exchange Future | | | 11.80280 | | 11.78540 | | | 0.00 | 0 | 282 |
| \$ / R On 02/04/2015 Foreign Exchange Future | | | 11.80470 | | 11.81100 | | | 0.00 | 0 | 0 |
| \$ / R On 28/04/2015 Foreign Exchange Future | | | 11.85480 | | 11.83700 | | | 0.00 | 0 | 2,729 |
| \$ / R On 13/05/2015 Foreign Exchange Future | | | 11.88390 | | 11.86600 | | | 0.00 | 0 | 6,000 |
| \$ / R On 15/05/2015 Foreign Exchange Future | | | 11.88780 | | 11.86990 | | | 0.00 | 0 | 0 |
| \$ / R On 27/05/2015 Foreign Exchange Future | | | 11.91120 | | 11.89310 | | | 0.00 | 0 | 1,625 |
| \$ / R On 03/06/2015 Foreign Exchange Future | | | 11.92480 | | 11.93100 | | | 0.00 | 0 | 0 |
| \$ / R On 09/06/2015 Foreign Exchange Future | | | 11.93690 | | 11.91880 | | | 0.00 | 0 | 288 |
| \$ / R On 12/06/2015 Foreign Exchange Future | | | 11.94310 | | 11.92490 | | | 234,610,256.40 | 19,644 | 217,099 |
| \$ / R On 26/06/2015 Foreign Exchange Future | | | 11.97190 | | 11.95340 | | | 0.00 | 0 | 4,136 |
| \$ / R On 30/06/2015 Foreign Exchange Future | | | 11.98010 | | 11.96150 | | | 0.00 | 0 | 8,000 |
| \$ / R On 29/07/2015 Foreign Exchange Future | | | 12.03970 | | 12.02060 | | | 0.00 | 0 | 250 |
| \$ / R On 27/08/2015 Foreign Exchange Future | | | 12.09920 | | 12.07960 | | | 0.00 | 0 | 250 |
| \$ / R On 10/09/2015 Foreign Exchange Future | | | 12.12790 | | 12.10800 | | | 0.00 | 0 | 285 |

| 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 Future | | | 12.13600 | | 12.11600 | | | 36,832,760.00 | 3,035 | 42,768 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Future | | | 12.16440 | | 12.14430 | | | 0.00 | 0 | 250 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Future | | | 12.22530 | | 12.20480 | | | 0.00 | 0 | 250 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Future | | | 12.28200 | | 12.26130 | | | 0.00 | 0 | 250 |
| \$ / R | On | 08/12/2015 | Foreign Exchange Future | | | 12.30840 | | 12.28760 | | | 0.00 | 0 | 276 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Future | | | 12.31470 | | 12.29370 | | | 985,176.00 | 80 | 52,138 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Future | | | 12.33540 | | 12.31410 | | | 0.00 | 0 | 250 |
| \$ / R | On | 12/02/2016 | Foreign Exchange Future | | | 12.44510 | | 12.42230 | | | 0.00 | 0 | 0 |
| \$ / R | On | 11/03/2016 | Foreign Exchange Future | | | 12.50290 | | 12.47940 | | | 0.00 | 0 | 272 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Future | | | 12.50900 | | 12.48560 | | | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Future | | | 12.68650 | | 12.66320 | | | 0.00 | 0 | 264 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Future | | | 12.69470 | | 12.67140 | | | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Future | | | 12.88650 | | 12.86340 | | | 0.00 | 0 | 259 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Future | | | 12.89470 | | 12.87150 | | | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Future | | | 13.07010 | | 13.04710 | | | 0.00 | 0 | 251 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Future | | | 13.08030 | | 13.05740 | | | 0.00 | 0 | 0 |
| Total \$ / R Future | | | | | | | | | | | 757,836,033.70 | 64,005 | 1,425,073 |
| \$ / R | On | 05/03/2015 | Foreign Exchange Option | 11.63 | Call | | | 132.35370 | 136.874 | 15.71 | 0.00 | 0 | 5,000 |
| \$ / R | On | 05/03/2015 | Foreign Exchange Option | 11.63 | Put | | | 28.05370 | 13.474 | 15.71 | 0.00 | 0 | 0 |
| \$ / R | On | 09/03/2015 | Foreign Exchange Option | 11.43 | Call | | | 323.44030 | 337.329 | 15.59 | 0.00 | 0 | 5,000 |
| \$ / R | On | 09/03/2015 | Foreign Exchange Option | 11.43 | Put | | | 11.54030 | 8.129 | 15.59 | 0.00 | 0 | 0 |
| \$ / R | On | 09/03/2015 | Foreign Exchange Option | 11.57 | Call | | | 203.64760 | 212.897 | 14.70 | 0.00 | 0 | 0 |
| \$ / R | On | 09/03/2015 | Foreign Exchange Option | 11.57 | Put | | | 31.74760 | 23.697 | 14.70 | 0.00 | 0 | 0 |
| \$ / R | On | 12/03/2015 | Foreign Exchange Option | 11.78 | Call | | | 93.31010 | 96.832 | 14.13 | 0.00 | 0 | 0 |
| \$ / R | On | 12/03/2015 | Foreign Exchange Option | 11.78 | Put | | | 125.71010 | 111.932 | 14.13 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.10 | Call | | | 1,655.10350 | 1,672.534 | 23.53 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.10 | Put | | | 0.00350 | 0.034 | 23.53 | 0.00 | 0 | 69,965 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.32 | Call | | | 1,435.12760 | 1,452.576 | 21.64 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.32 | Put | | | 0.02760 | 0.076 | 21.64 | 0.00 | 0 | 24,155 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.50 | Call | | | 1,255.22840 | 1,272.652 | 20.09 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 19.00 | Put | | | 7,244.90000 | 7,227.500 | 39.78 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 8.00 | Call | | | 3,755.10000 | 3,772.500 | 19.42 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 8.00 | Put | | | 0.00000 | 0.000 | 19.42 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 9.00 | Call | | | 2,755.10000 | 2,772.500 | 26.03 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 9.00 | Put | | | 0.00000 | 0.000 | 26.03 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 13.05 | Put | | | 1,296.73180 | 1,279.135 | 23.09 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 9.50 | Call | | | 2,255.10000 | 2,272.505 | 28.69 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 9.50 | Put | | | 0.00000 | 0.005 | 28.69 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 14.20 | Call | | | 0.04020 | 0.041 | 28.41 | 0.00 | 0 | 46,165 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 14.20 | Put | | | 2,444.94020 | 2,427.541 | 28.41 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 19.00 | Call | | | 0.00000 | 0.000 | 39.78 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 12.61 | Put | | | 861.46950 | 843.666 | 19.96 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 12.82 | Call | | | 3.70770 | 3.364 | 21.64 | 0.00 | 0 | 10,000 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 12.82 | Put | | | 1,068.60770 | 1,050.864 | 21.64 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 13.00 | Call | | | 2.21910 | 1.976 | 22.89 | 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 | 13.00 | Put | | | 1,247.11910 | 1,229.476 | 22.89 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 13.05 | Call | | | 1.83180 | 1.635 | 23.09 | 0.00 | 0 | 24,155 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 12.05 | Put | | | 337.00690 | 320.477 | 15.63 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 12.50 | Call | | | 9.10450 | 8.700 | 19.08 | 0.00 | 0 | 10,000 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 12.50 | Put | | | 754.00450 | 736.200 | 19.08 | 0.00 | 0 | 300 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 12.58 | Call | | | 7.16800 | 6.761 | 19.72 | 0.00 | 0 | 50,000 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 12.58 | Put | | | 832.06800 | 814.261 | 19.72 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 12.61 | Call | | | 6.56950 | 6.166 | 19.96 | 0.00 | 0 | 23,800 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.95 | Put | | | 0.00000 | 240.026 | 14.88 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.99 | Call | | | 52.37640 | 53.825 | 15.18 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.99 | Put | | | 287.27640 | 271.325 | 15.18 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 12.00 | Call | | | 50.50270 | 51.843 | 15.25 | 0.00 | 0 | 5,000 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 12.00 | Put | | | 295.40270 | 279.343 | 15.25 | 0.00 | 0 | 800 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 12.05 | Call | | | 42.10690 | 42.977 | 15.63 | 0.00 | 0 | 1,000 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.85 | Put | | | 181.96250 | 168.123 | 14.12 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.90 | Call | | | 72.67040 | 75.339 | 14.50 | 0.00 | 0 | 100 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.90 | Put | | | 217.57040 | 202.839 | 14.50 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.91 | Call | | | 70.07980 | 72.590 | 14.57 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.91 | Put | | | 224.97980 | 210.090 | 14.57 | 0.00 | 0 | 7,500 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.95 | Call | | | 0.00000 | 62.526 | 14.88 | 437,679.90 | 7,000 | 7,000 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.75 | Put | | | 119.04470 | 107.483 | 13.37 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.76 | Call | | | 119.88300 | 125.464 | 13.45 | 0.00 | 0 | 10,000 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.76 | Put | | | 124.78300 | 112.964 | 13.45 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.80 | Call | | | 104.10780 | 108.725 | 13.75 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.80 | Put | | | 149.00780 | 136.225 | 13.75 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.85 | Call | | | 87.06250 | 90.623 | 14.12 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.61 | Put | | | 63.09560 | 55.593 | 13.60 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.65 | Call | | | 181.69690 | 190.453 | 13.53 | 0.00 | 0 | 10,000 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.65 | Put | | | 76.59690 | 67.953 | 13.53 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.72 | Call | | | 140.06330 | 146.770 | 13.42 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.72 | Put | | | 104.96330 | 94.270 | 13.42 | 0.00 | 0 | 7,500 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.75 | Call | | | 124.14470 | 129.983 | 13.37 | 0.00 | 0 | 20,000 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.54 | Put | | | 43.81960 | 38.174 | 13.71 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.55 | Call | | | 251.35510 | 262.858 | 13.70 | 0.00 | 0 | 500 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.55 | Put | | | 46.25510 | 40.358 | 13.70 | 0.00 | 0 | 50 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.60 | Call | | | 215.11250 | 225.288 | 13.62 | 0.00 | 0 | 250 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.60 | Put | | | 60.01250 | 52.788 | 13.62 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.61 | Call | | | 208.19560 | 218.093 | 13.60 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.46 | Put | | | 27.73520 | 23.892 | 13.85 | 0.00 | 0 | 9,500 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.47 | Call | | | 314.53870 | 327.891 | 13.83 | 0.00 | 0 | 10,000 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.47 | Put | | | 29.43870 | 25.391 | 13.83 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.50 | Call | | | 290.15500 | 302.859 | 13.78 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.50 | Put | | | 35.05500 | 30.359 | 13.78 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.54 | Call | | | 258.91960 | 270.674 | 13.71 | 0.00 | 0 | 9,300 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.40 | Put | | | 19.11050 | 16.351 | 13.94 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.42 | Call | | | 356.79830 | 371.103 | 13.91 | 0.00 | 0 | 10,000 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.42 | Put | | | 21.69830 | 18.603 | 13.91 | 0.00 | 0 | 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 | 11.45 | Call | | | 331.21190 | 344.966 | 13.86 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.45 | Put | | | 26.11190 | 22.466 | 13.86 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.46 | Call | | | 322.83520 | 336.392 | 13.85 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.25 | Put | | | 6.71690 | 5.701 | 14.19 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.30 | Call | | | 464.79500 | 480.737 | 14.11 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.30 | Put | | | 9.69500 | 8.237 | 14.11 | 0.00 | 0 | 9,950 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.35 | Call | | | 418.83670 | 434.203 | 14.03 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.35 | Put | | | 13.73670 | 11.703 | 14.03 | 0.00 | 0 | 100 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.40 | Call | | | 374.21050 | 388.851 | 13.94 | 0.00 | 0 | 150 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.01 | Put | | | 1.57150 | 1.318 | 15.59 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.02 | Call | | | 736.74520 | 753.881 | 15.50 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.02 | Put | | | 1.64520 | 1.381 | 15.50 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.22 | Call | | | 540.44110 | 557.035 | 14.24 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.22 | Put | | | 5.34110 | 4.535 | 14.24 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.25 | Call | | | 511.81690 | 528.201 | 14.19 | 0.00 | 0 | 10,000 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.90 | Put | | | 0.96310 | 0.797 | 16.57 | 0.00 | 0 | 46,165 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.99 | Call | | | 766.53500 | 783.700 | 15.77 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.99 | Put | | | 1.43500 | 1.200 | 15.77 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.00 | Call | | | 756.60160 | 773.758 | 15.68 | 0.00 | 0 | 20,000 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.00 | Put | | | 1.50160 | 1.258 | 15.68 | 0.00 | 0 | 76,300 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 11.01 | Call | | | 746.67150 | 763.818 | 15.59 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.75 | Put | | | 0.51330 | 0.417 | 17.90 | 0.00 | 0 | 5,000 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.79 | Call | | | 965.70460 | 982.994 | 17.55 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.79 | Put | | | 0.60460 | 0.494 | 17.55 | 0.00 | 0 | 1,112 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.80 | Call | | | 955.73010 | 973.015 | 17.46 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.80 | Put | | | 0.63010 | 0.515 | 17.46 | 0.00 | 0 | 9,300 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.90 | Call | | | 856.06310 | 873.297 | 16.57 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.50 | Put | | | 0.12840 | 0.152 | 20.09 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.51 | Call | | | 1,245.23930 | 1,262.658 | 20.01 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.51 | Put | | | 0.13930 | 0.158 | 20.01 | 0.00 | 0 | 23,800 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.70 | Call | | | 1,055.52000 | 1,072.839 | 18.35 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.70 | Put | | | 0.42000 | 0.339 | 18.35 | 0.00 | 0 | 50,000 |
| \$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.75 | Call | | | 1,005.61330 | 1,022.917 | 17.90 | 0.00 | 0 | 0 |
| \$ / R | On | 17/03/2015 | Foreign Exchange Option | 11.68 | Call | | | 168.66320 | 176.587 | 13.50 | 0.00 | 0 | 7,000 |
| \$ / R | On | 17/03/2015 | Foreign Exchange Option | 11.68 | Put | | | 91.66320 | 82.187 | 13.50 | 0.00 | 0 | 0 |
| \$ / R | On | 17/03/2015 | Foreign Exchange Option | 11.52 | Call | | | 279.18080 | 290.895 | 13.68 | 0.00 | 0 | 0 |
| \$ / R | On | 17/03/2015 | Foreign Exchange Option | 11.52 | Put | | | 42.18080 | 36.496 | 13.68 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 10.80 | Call | | | 977.97140 | 995.135 | 15.21 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 10.80 | Put | | | 1.97140 | 1.835 | 15.21 | 0.00 | 0 | 300 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 11.04 | Call | | | 741.88210 | 758.741 | 14.06 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 11.04 | Put | | | 5.88210 | 5.441 | 14.06 | 0.00 | 0 | 2,083 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 11.15 | Call | | | 635.64700 | 652.210 | 13.54 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 14.85 | Put | | | 3,074.14430 | 3,056.873 | 28.04 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 11.15 | Put | | | 9.64700 | 8.910 | 13.54 | 0.00 | 0 | 250 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 11.61 | Call | | | 257.96220 | 269.257 | 13.48 | 0.00 | 0 | 2,083 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 11.61 | Put | | | 91.96220 | 85.957 | 13.48 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 11.81 | Call | | | 148.77120 | 156.229 | 13.62 | 0.00 | 0 | 250 |

| 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 | 11.81 | Put | | | 182.77120 | 172.929 | 13.62 | 0.00 | 0 | 0 |
| \$ / R | On | 27/03/2015 | Foreign Exchange Option | 14.85 | Call | | | 0.14430 | 0.173 | 28.04 | 0.00 | 0 | 300 |
| \$ / R | On | 30/03/2015 | Foreign Exchange Option | 10.81 | Call | | | 973.88980 | 991.186 | 14.62 | 0.00 | 0 | 0 |
| \$ / R | On | 30/03/2015 | Foreign Exchange Option | 10.81 | Put | | | 2.28980 | 2.186 | 14.62 | 0.00 | 0 | 0 |
| \$ / R | On | 30/03/2015 | Foreign Exchange Option | 10.79 | Call | | | 993.68610 | 1,010.994 | 14.71 | 0.00 | 0 | 0 |
| \$ / R | On | 30/03/2015 | Foreign Exchange Option | 10.79 | Put | | | 2.08610 | 1.994 | 14.71 | 0.00 | 0 | 0 |
| \$ / R | On | 30/03/2015 | Foreign Exchange Option | 10.80 | Call | | | 983.78560 | 1,001.088 | 14.66 | 0.00 | 0 | 0 |
| \$ / R | On | 30/03/2015 | Foreign Exchange Option | 10.80 | Put | | | 2.18560 | 2.088 | 14.66 | 0.00 | 0 | 0 |
| \$ / R | On | 01/04/2015 | Foreign Exchange Option | 12.24 | Call | | | 60.87660 | 63.633 | 15.92 | 0.00 | 0 | 22,187 |
| \$ / R | On | 01/04/2015 | Foreign Exchange Option | 12.24 | Put | | | 515.47660 | 500.833 | 15.92 | 0.00 | 0 | 0 |
| \$ / R | On | 01/04/2015 | Foreign Exchange Option | 11.20 | Call | | | 600.56280 | 617.254 | 13.00 | 0.00 | 0 | 0 |
| \$ / R | On | 01/04/2015 | Foreign Exchange Option | 11.20 | Put | | | 15.16280 | 14.454 | 13.00 | 0.00 | 0 | 22,187 |
| \$ / R | On | 02/04/2015 | Foreign Exchange Option | 11.81 | Call | | | 0.00000 | 179.161 | 13.46 | 895,804.00 | 5,000 | 2,500 |
| \$ / R | On | 02/04/2015 | Foreign Exchange Option | 11.81 | Put | | | 0.00000 | 184.461 | 13.46 | 0.00 | 0 | 0 |
| \$ / R | On | 28/04/2015 | Foreign Exchange Option | 15.15 | Call | | | 12.76720 | 12.833 | 30.91 | 0.00 | 0 | 300 |
| \$ / R | On | 28/04/2015 | Foreign Exchange Option | 15.15 | Put | | | 3,325.76720 | 3,308.033 | 30.91 | 0.00 | 0 | 0 |
| \$ / R | On | 28/04/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,046.56460 | 1,064.595 | 13.61 | 0.00 | 0 | 0 |
| \$ / R | On | 28/04/2015 | Foreign Exchange Option | 10.80 | Put | | | 9.56460 | 9.795 | 13.61 | 0.00 | 0 | 300 |
| \$ / R | On | 28/04/2015 | Foreign Exchange Option | 11.15 | Call | | | 716.74540 | 735.020 | 12.72 | 0.00 | 0 | 0 |
| \$ / R | On | 28/04/2015 | Foreign Exchange Option | 11.15 | Put | | | 29.74540 | 30.220 | 12.72 | 0.00 | 0 | 250 |
| \$ / R | On | 28/04/2015 | Foreign Exchange Option | 12.00 | Call | | | 184.38890 | 195.230 | 14.03 | 0.00 | 0 | 250 |
| \$ / R | On | 28/04/2015 | Foreign Exchange Option | 12.00 | Put | | | 347.38890 | 340.430 | 14.03 | 0.00 | 0 | 0 |
| \$ / R | On | 13/05/2015 | Foreign Exchange Option | 11.82 | Call | | | 294.46860 | 310.613 | 13.31 | 0.00 | 0 | 0 |
| \$ / R | On | 13/05/2015 | Foreign Exchange Option | 11.82 | Put | | | 248.46860 | 246.713 | 13.31 | 0.00 | 0 | 0 |
| \$ / R | On | 15/05/2015 | Foreign Exchange Option | 11.84 | Call | | | 291.05960 | 307.287 | 13.36 | 0.00 | 0 | 0 |
| \$ / R | On | 15/05/2015 | Foreign Exchange Option | 11.84 | Put | | | 261.15960 | 259.487 | 13.36 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 15.48 | Call | | | 26.59230 | 27.494 | 30.04 | 0.00 | 0 | 300 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 15.48 | Put | | | 3,613.49230 | 3,596.294 | 30.04 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 11.15 | Call | | | 789.24980 | 809.340 | 12.50 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 11.15 | Put | | | 46.14980 | 48.140 | 12.50 | 0.00 | 0 | 250 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 11.90 | Call | | | 298.38380 | 312.417 | 13.39 | 0.00 | 0 | 3,655 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 10.94 | Put | | | 25.93270 | 27.541 | 12.84 | 0.00 | 0 | 3,655 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 11.90 | Put | | | 305.28380 | 301.217 | 13.39 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 12.21 | Call | | | 201.02900 | 210.730 | 14.62 | 0.00 | 0 | 250 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 12.21 | Put | | | 517.92900 | 509.530 | 14.62 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,110.36230 | 1,129.774 | 13.07 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 10.80 | Put | | | 17.26230 | 18.574 | 13.07 | 0.00 | 0 | 300 |
| \$ / R | On | 27/05/2015 | Foreign Exchange Option | 10.94 | Call | | | 979.03270 | 998.741 | 12.84 | 0.00 | 0 | 0 |
| \$ / R | On | 03/06/2015 | Foreign Exchange Option | 11.93 | Call | | | 0.00000 | 319.374 | 13.48 | 3,193,743.00 | 10,000 | 10,000 |
| \$ / R | On | 03/06/2015 | Foreign Exchange Option | 11.93 | Put | | | 0.00000 | 324.574 | 13.48 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2015 | Foreign Exchange Option | 11.96 | Call | | | 311.16670 | 324.313 | 13.60 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2015 | Foreign Exchange Option | 11.96 | Put | | | 352.36670 | 347.413 | 13.60 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.73 | Call | | | 1,213.58110 | 1,233.067 | 13.07 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.73 | Put | | | 18.68110 | 19.967 | 13.07 | 0.00 | 0 | 22,850 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.75 | Call | | | 1,194.64460 | 1,213.987 | 13.02 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.75 | Put | | | 19.74460 | 20.887 | 13.02 | 0.00 | 0 | 10,000 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,147.54350 | 1,167.047 | 12.96 | 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 | 10.80 | Put | | | 22.64350 | 23.947 | 12.96 | 0.00 | 0 | 9,100 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 13.22 | Call | | | 90.30840 | 93.350 | 18.48 | 0.00 | 0 | 22,850 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 13.22 | Put | | | 1,385.40840 | 1,370.250 | 18.48 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 13.46 | Call | | | 73.91920 | 76.241 | 19.35 | 0.00 | 0 | 22,320 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 13.46 | Put | | | 1,609.01920 | 1,593.141 | 19.35 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 12.56 | Call | | | 165.63660 | 172.351 | 15.91 | 0.00 | 0 | 1,750 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 12.56 | Put | | | 800.73660 | 789.251 | 15.91 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 12.63 | Call | | | 154.43630 | 160.588 | 16.19 | 0.00 | 0 | 9,100 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 12.63 | Put | | | 859.53630 | 847.488 | 16.19 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 13.00 | Call | | | 109.41090 | 113.146 | 17.64 | 0.00 | 0 | 65,000 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 13.00 | Put | | | 1,184.51090 | 1,170.046 | 17.64 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.80 | Call | | | 389.89630 | 406.920 | 13.27 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.80 | Put | | | 264.99630 | 263.820 | 13.27 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.81 | Call | | | 384.96930 | 401.929 | 13.29 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.81 | Put | | | 270.06930 | 268.829 | 13.29 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 12.30 | Call | | | 217.96270 | 227.419 | 14.92 | 0.00 | 0 | 1,600 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 12.30 | Put | | | 593.06270 | 584.319 | 14.92 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.60 | Call | | | 499.49130 | 517.602 | 12.83 | 0.00 | 0 | 500 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.60 | Put | | | 174.59130 | 174.502 | 12.83 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.65 | Call | | | 470.09030 | 487.967 | 12.94 | 0.00 | 0 | 800 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.65 | Put | | | 195.19030 | 194.867 | 12.94 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.79 | Call | | | 394.87490 | 411.961 | 13.25 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.79 | Put | | | 259.97490 | 258.861 | 13.25 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.45 | Call | | | 595.79420 | 614.447 | 12.51 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.45 | Put | | | 120.89420 | 121.347 | 12.51 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.48 | Call | | | 575.56540 | 594.129 | 12.57 | 0.00 | 0 | 1,600 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.48 | Put | | | 130.66540 | 131.030 | 12.57 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.50 | Call | | | 562.34710 | 580.848 | 12.62 | 0.00 | 0 | 3,940 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.50 | Put | | | 137.44710 | 137.748 | 12.62 | 0.00 | 0 | 1,750 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.10 | Call | | | 874.13930 | 894.908 | 12.59 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.10 | Put | | | 49.23930 | 51.808 | 12.59 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.30 | Call | | | 704.02030 | 725.811 | 12.35 | 0.00 | 0 | 2,170 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.30 | Put | | | 79.12030 | 82.711 | 12.35 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.40 | Call | | | 630.56990 | 649.348 | 12.40 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.40 | Put | | | 105.66990 | 106.248 | 12.40 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.98 | Call | | | 981.32650 | 1,001.534 | 12.74 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.98 | Put | | | 36.42650 | 38.434 | 12.74 | 0.00 | 0 | 22,320 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.00 | Call | | | 963.23670 | 983.533 | 12.72 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.00 | Put | | | 38.33670 | 40.433 | 12.72 | 0.00 | 0 | 55,000 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.08 | Call | | | 891.76740 | 912.439 | 12.62 | 0.00 | 0 | 0 |
| \$ / R | On | 12/06/2015 | Foreign Exchange Option | 11.08 | Put | | | 46.86740 | 49.339 | 12.62 | 0.00 | 0 | 0 |
| \$ / R | On | 26/06/2015 | Foreign Exchange Option | 12.46 | Call | | | 214.61070 | 223.431 | 15.49 | 0.00 | 0 | 250 |
| \$ / R | On | 26/06/2015 | Foreign Exchange Option | 12.46 | Put | | | 721.21070 | 711.531 | 15.49 | 0.00 | 0 | 0 |
| \$ / R | On | 26/06/2015 | Foreign Exchange Option | 15.88 | Call | | | 35.92830 | 37.236 | 28.96 | 0.00 | 0 | 300 |
| \$ / R | On | 26/06/2015 | Foreign Exchange Option | 15.88 | Put | | | 3,962.52830 | 3,945.336 | 28.96 | 0.00 | 0 | 0 |
| \$ / R | On | 26/06/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,180.35020 | 1,200.561 | 12.90 | 0.00 | 0 | 0 |
| \$ / R | On | 26/06/2015 | Foreign Exchange Option | 10.80 | Put | | | 26.95020 | 28.661 | 12.90 | 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 | 26/06/2015 | Foreign Exchange Option | 11.15 | Call | | | 867.20820 | 887.989 | 12.52 | 0.00 | 0 | 0 |
| \$ / R | On | 26/06/2015 | Foreign Exchange Option | 11.15 | Put | | | 63.80820 | 66.089 | 12.52 | 0.00 | 0 | 250 |
| \$ / R | On | 30/06/2015 | Foreign Exchange Option | 11.63 | Call | | | 530.85630 | 548.895 | 12.87 | 0.00 | 0 | 0 |
| \$ / R | On | 30/06/2015 | Foreign Exchange Option | 11.63 | Put | | | 199.35630 | 198.795 | 12.87 | 0.00 | 0 | 0 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 11.15 | Call | | | 950.09360 | 971.551 | 12.48 | 0.00 | 0 | 0 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 11.15 | Put | | | 79.49360 | 81.851 | 12.48 | 0.00 | 0 | 250 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 12.71 | Call | | | 234.77090 | 243.890 | 16.25 | 0.00 | 0 | 250 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 12.71 | Put | | | 924.17090 | 914.190 | 16.25 | 0.00 | 0 | 0 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 16.15 | Call | | | 50.44970 | 52.934 | 28.16 | 0.00 | 0 | 300 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 16.15 | Put | | | 4,179.84970 | 4,163.234 | 28.16 | 0.00 | 0 | 0 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,257.40590 | 1,278.621 | 12.76 | 0.00 | 0 | 0 |
| \$ / R | On | 29/07/2015 | Foreign Exchange Option | 10.80 | Put | | | 36.80590 | 38.921 | 12.76 | 0.00 | 0 | 300 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 16.50 | Call | | | 60.97740 | 63.245 | 27.82 | 0.00 | 0 | 300 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 16.50 | Put | | | 4,481.37740 | 4,464.045 | 27.82 | 0.00 | 0 | 0 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,325.91290 | 1,347.149 | 12.73 | 0.00 | 0 | 0 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 10.80 | Put | | | 46.31290 | 47.949 | 12.73 | 0.00 | 0 | 300 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 11.15 | Call | | | 1,020.18530 | 1,041.844 | 12.41 | 0.00 | 0 | 0 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 11.15 | Put | | | 90.58530 | 92.644 | 12.41 | 0.00 | 0 | 250 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 12.97 | Call | | | 244.65200 | 254.065 | 16.96 | 0.00 | 0 | 250 |
| \$ / R | On | 27/08/2015 | Foreign Exchange Option | 12.97 | Put | | | 1,135.05200 | 1,124.865 | 16.96 | 0.00 | 0 | 0 |
| \$ / R | On | 10/09/2015 | Foreign Exchange Option | 12.16 | Call | | | 466.04710 | 482.532 | 14.23 | 0.00 | 0 | 0 |
| \$ / R | On | 10/09/2015 | Foreign Exchange Option | 12.16 | Put | | | 518.04710 | 514.632 | 14.23 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.20 | Call | | | 1,021.01400 | 1,043.243 | 12.33 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.20 | Put | | | 105.01400 | 107.243 | 12.33 | 0.00 | 0 | 8,775 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.29 | Call | | | 949.63050 | 972.456 | 12.33 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.29 | Put | | | 123.63050 | 126.456 | 12.33 | 0.00 | 0 | 50,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.50 | Call | | | 792.55990 | 816.877 | 12.35 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.56 | Put | | | 35.19890 | 37.055 | 13.25 | 0.00 | 0 | 18,946 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.60 | Put | | | 37.34100 | 39.286 | 13.15 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.98 | Call | | | 1,204.50820 | 1,225.502 | 12.31 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.98 | Put | | | 68.50820 | 69.502 | 12.31 | 0.00 | 0 | 24,142 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 14.00 | Call | | | 157.70600 | 163.345 | 19.91 | 0.00 | 0 | 115,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 14.00 | Put | | | 2,041.70600 | 2,027.345 | 19.91 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.56 | Call | | | 1,591.19890 | 1,613.055 | 13.25 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 14.30 | Put | | | 2,321.57930 | 2,306.235 | 20.77 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 14.58 | Call | | | 125.59550 | 126.423 | 21.57 | 0.00 | 0 | 22,320 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 14.58 | Put | | | 2,589.59550 | 2,570.423 | 21.57 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.50 | Call | | | 373.68560 | 387.521 | 15.33 | 0.00 | 0 | 33,750 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.50 | Put | | | 757.68560 | 751.521 | 15.33 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.60 | Call | | | 1,553.34100 | 1,575.286 | 13.15 | 0.00 | 0 | 13,700 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.06 | Put | | | 1,205.99650 | 1,195.826 | 17.13 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.40 | Call | | | 215.86160 | 224.098 | 18.20 | 0.00 | 0 | 8,775 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.40 | Put | | | 1,499.86160 | 1,488.098 | 18.20 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.54 | Call | | | 768.05940 | 788.865 | 12.35 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.54 | Put | | | 192.05940 | 192.865 | 12.35 | 0.00 | 0 | 50,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 14.30 | Call | | | 137.57930 | 142.235 | 20.77 | 0.00 | 0 | 50,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.60 | Put | | | 216.66830 | 216.426 | 12.51 | 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 | 12.00 | Call | | | 535.87160 | 553.960 | 13.73 | 0.00 | 0 | 13,700 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.00 | Put | | | 419.87160 | 417.960 | 13.73 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.49 | Call | | | 799.70540 | 823.966 | 12.35 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.49 | Put | | | 173.70540 | 177.966 | 12.35 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.06 | Call | | | 261.99650 | 271.826 | 17.13 | 0.00 | 0 | 18,946 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.50 | Put | | | 176.55990 | 180.877 | 12.35 | 0.00 | 0 | 25,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.51 | Call | | | 786.36710 | 809.825 | 12.35 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.51 | Put | | | 180.36710 | 183.825 | 12.35 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.00 | Call | | | 1,187.34180 | 1,208.433 | 12.31 | 0.00 | 0 | 33,750 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.00 | Put | | | 71.34180 | 72.433 | 12.31 | 0.00 | 0 | 59,545 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.60 | Call | | | 732.66830 | 752.426 | 12.51 | 0.00 | 0 | 500 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 16.80 | Call | | | 70.26470 | 72.742 | 27.15 | 0.00 | 0 | 300 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 16.80 | Put | | | 4,725.96470 | 4,708.342 | 27.15 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 11.40 | Call | | | 900.02720 | 922.713 | 12.34 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 11.40 | Put | | | 155.72720 | 158.313 | 12.34 | 0.00 | 0 | 1,000 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 13.27 | Call | | | 255.13250 | 264.489 | 17.71 | 0.00 | 0 | 250 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 11.15 | Put | | | 99.34390 | 101.916 | 12.30 | 0.00 | 0 | 250 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 13.27 | Put | | | 1,380.83250 | 1,370.089 | 17.71 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 14.00 | Call | | | 175.70330 | 181.980 | 19.77 | 0.00 | 0 | 1,000 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 14.00 | Put | | | 2,031.40330 | 2,017.580 | 19.77 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,397.96040 | 1,420.150 | 12.62 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 10.80 | Put | | | 53.66040 | 55.750 | 12.62 | 0.00 | 0 | 300 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 11.15 | Call | | | 1,093.64390 | 1,116.316 | 12.30 | 0.00 | 0 | 0 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 13.56 | Call | | | 264.36370 | 274.285 | 18.37 | 0.00 | 0 | 250 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 13.56 | Put | | | 1,619.56370 | 1,608.985 | 18.37 | 0.00 | 0 | 0 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 16.98 | Call | | | 85.30650 | 92.115 | 27.07 | 0.00 | 0 | 300 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 16.98 | Put | | | 4,860.50650 | 4,846.815 | 27.07 | 0.00 | 0 | 0 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,465.01740 | 1,489.071 | 12.61 | 0.00 | 0 | 0 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 10.80 | Put | | | 60.21740 | 63.771 | 12.61 | 0.00 | 0 | 300 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 11.15 | Call | | | 1,161.08300 | 1,184.056 | 12.19 | 0.00 | 0 | 0 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 11.15 | Put | | | 106.28300 | 108.756 | 12.19 | 0.00 | 0 | 250 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 11.15 | Call | | | 1,221.64530 | 1,246.869 | 12.13 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 11.15 | Put | | | 110.34530 | 114.869 | 12.13 | 0.00 | 0 | 250 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.85 | Call | | | 271.43470 | 280.400 | 18.93 | 0.00 | 0 | 250 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.85 | Put | | | 1,860.13470 | 1,848.400 | 18.93 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 17.45 | Call | | | 87.28340 | 90.756 | 26.79 | 0.00 | 0 | 300 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 17.45 | Put | | | 5,275.98340 | 5,258.756 | 26.79 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,526.63670 | 1,550.566 | 12.50 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 10.80 | Put | | | 65.33670 | 68.566 | 12.50 | 0.00 | 0 | 300 |
| \$ / R | On | 08/12/2015 | Foreign Exchange Option | 12.34 | Call | | | 594.91970 | 614.102 | 14.63 | 0.00 | 0 | 0 |
| \$ / R | On | 08/12/2015 | Foreign Exchange Option | 12.34 | Put | | | 647.31970 | 645.702 | 14.63 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.15 | Call | | | 3,151.06280 | 3,172.859 | 15.67 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.15 | Put | | | 7.36280 | 8.159 | 15.67 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.20 | Call | | | 3,101.57240 | 3,123.395 | 15.56 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.20 | Put | | | 7.87240 | 8.695 | 15.56 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.25 | Call | | | 3,052.11600 | 3,073.964 | 15.45 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.10 | Put | | | 1,214.50660 | 1,206.816 | 16.81 | 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 | 13.20 | Call | | | 389.78550 | 402.454 | 17.09 | 0.00 | 0 | 677 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.20 | Put | | | 1,296.08550 | 1,287.754 | 17.09 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.40 | Put | | | 175.84480 | 179.943 | 12.32 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.61 | Call | | | 926.67040 | 951.425 | 12.52 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.61 | Put | | | 242.97040 | 246.725 | 12.52 | 0.00 | 0 | 580 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.37 | Call | | | 242.17600 | 249.344 | 20.14 | 0.00 | 0 | 580 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.37 | Put | | | 2,318.47600 | 2,304.644 | 20.14 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.10 | Call | | | 408.20660 | 421.516 | 16.81 | 0.00 | 0 | 13,248 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 10.95 | Put | | | 82.24400 | 85.856 | 12.16 | 0.00 | 0 | 8,917 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.00 | Call | | | 1,381.41230 | 1,406.172 | 12.08 | 0.00 | 0 | 1,177 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.00 | Put | | | 87.71230 | 91.472 | 12.08 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.44 | Call | | | 350.75530 | 361.977 | 17.76 | 0.00 | 0 | 40,051 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.44 | Put | | | 1,497.05530 | 1,487.277 | 17.76 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.40 | Call | | | 1,069.54480 | 1,094.643 | 12.32 | 0.00 | 0 | 1,197 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.25 | Put | | | 8.41600 | 9.264 | 15.45 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.20 | Call | | | 1,218.18080 | 1,243.279 | 12.13 | 0.00 | 0 | 40,051 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.20 | Put | | | 124.48080 | 128.579 | 12.13 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.00 | Call | | | 428.06250 | 442.034 | 16.54 | 0.00 | 0 | 1,197 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.00 | Put | | | 1,134.36250 | 1,127.334 | 16.54 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 10.95 | Call | | | 1,425.94400 | 1,450.556 | 12.16 | 0.00 | 0 | 4,331 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 14.15 | Call | | | 276.14680 | 284.406 | 19.51 | 0.00 | 0 | 250 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 14.15 | Put | | | 2,112.04680 | 2,099.006 | 19.51 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 17.87 | Call | | | 87.00810 | 90.355 | 26.57 | 0.00 | 0 | 300 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 17.87 | Put | | | 5,642.90810 | 5,624.955 | 26.57 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 10.80 | Call | | | 1,582.63980 | 1,607.789 | 12.40 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 10.80 | Put | | | 68.53980 | 72.389 | 12.40 | 0.00 | 0 | 300 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 11.14 | Call | | | 1,286.41310 | 1,309.911 | 11.96 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 11.14 | Put | | | 112.31310 | 114.511 | 11.96 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 11.15 | Call | | | 1,278.54040 | 1,302.090 | 11.97 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 11.15 | Put | | | 114.44040 | 116.690 | 11.97 | 0.00 | 0 | 250 |
| \$ / R | On | 12/02/2016 | Foreign Exchange Option | 11.60 | Call | | | 1,070.90430 | 1,095.004 | 12.36 | 0.00 | 0 | 0 |
| \$ / R | On | 12/02/2016 | Foreign Exchange Option | 11.60 | Put | | | 248.60430 | 249.904 | 12.36 | 0.00 | 0 | 1,000 |
| \$ / R | On | 12/02/2016 | Foreign Exchange Option | 15.40 | Call | | | 278.50310 | 281.021 | 22.97 | 0.00 | 0 | 1,000 |
| \$ / R | On | 12/02/2016 | Foreign Exchange Option | 15.40 | Put | | | 3,256.20310 | 3,235.921 | 22.97 | 0.00 | 0 | 0 |
| \$ / R | On | 11/03/2016 | Foreign Exchange Option | 12.53 | Call | | | 723.10700 | 741.168 | 14.94 | 0.00 | 0 | 0 |
| \$ / R | On | 11/03/2016 | Foreign Exchange Option | 12.53 | Put | | | 773.70700 | 768.268 | 14.94 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.05 | Call | | | 898.44760 | 919.492 | 13.37 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.05 | Put | | | 462.84760 | 460.492 | 13.37 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.06 | Call | | | 894.28590 | 915.274 | 13.40 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.06 | Put | | | 468.68590 | 466.274 | 13.40 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.04 | Call | | | 902.63550 | 923.741 | 13.33 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.04 | Put | | | 457.03550 | 454.741 | 13.33 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.29 | Call | | | 687.33740 | 704.480 | 16.75 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.29 | Put | | | 1,314.13740 | 1,307.980 | 16.75 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.30 | Call | | | 685.02890 | 702.117 | 16.77 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.30 | Put | | | 1,321.82890 | 1,315.617 | 16.77 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.31 | Call | | | 682.67190 | 699.762 | 16.79 | 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 | 09/06/2016 | Foreign Exchange Option | 13.31 | Put | | | 1,329.47190 | 1,323.262 | 16.79 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.30 | Call | | | 692.12600 | 709.250 | 16.76 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.30 | Put | | | 1,320.72600 | 1,314.550 | 16.76 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.31 | Call | | | 689.75530 | 706.887 | 16.78 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.31 | Put | | | 1,328.35530 | 1,322.187 | 16.78 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.29 | Call | | | 694.44790 | 711.632 | 16.74 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.29 | Put | | | 1,313.04790 | 1,306.932 | 16.74 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.31 | Call | | | 854.16000 | 874.294 | 16.58 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.31 | Put | | | 1,300.76000 | 1,297.794 | 16.58 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.29 | Call | | | 859.44380 | 879.697 | 16.54 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.29 | Put | | | 1,286.04380 | 1,283.197 | 16.54 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.30 | Call | | | 856.79510 | 876.989 | 16.56 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.30 | Put | | | 1,293.39510 | 1,290.489 | 16.56 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.30 | Call | | | 863.89770 | 884.235 | 16.55 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.30 | Put | | | 1,292.39770 | 1,289.535 | 16.55 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.31 | Call | | | 861.24940 | 881.528 | 16.57 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.31 | Put | | | 1,299.74940 | 1,296.828 | 16.57 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.29 | Call | | | 866.55320 | 886.950 | 16.53 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.29 | Put | | | 1,285.05320 | 1,282.250 | 16.53 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.64 | Call | | | 1,217.11940 | 1,243.466 | 14.82 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.64 | Put | | | 810.01940 | 813.366 | 14.82 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.65 | Call | | | 1,213.70380 | 1,239.999 | 14.85 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.65 | Put | | | 816.60380 | 819.899 | 14.85 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.66 | Call | | | 1,210.30150 | 1,236.545 | 14.87 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.66 | Put | | | 823.20150 | 826.445 | 14.87 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.30 | Call | | | 1,024.41440 | 1,047.267 | 16.38 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.30 | Put | | | 1,267.01440 | 1,266.967 | 16.38 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.31 | Call | | | 1,021.50250 | 1,044.291 | 16.39 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.31 | Put | | | 1,274.10250 | 1,273.991 | 16.39 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.29 | Call | | | 1,027.34010 | 1,050.250 | 16.36 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.29 | Put | | | 1,259.94010 | 1,259.950 | 16.36 | 0.00 | 0 | 0 |
| Total \$ / R Option | | | | | | | | | | | 4,527,226.90 | 22,000 | 1,631,272 |
| Total \$ / R | | | | | | | | | | | 762,363,260.60 | 86,005 | 3,056,345 |
| \$ / R MAXI | On | 16/03/2015 | Foreign Exchange Future | | | 11.77250 | | 11.75510 | | | 329,630.00 | 28 | 2,104 |
| \$ / R MAXI | On | 12/06/2015 | Foreign Exchange Future | | | 11.94310 | | 11.92490 | | | 119,431.00 | 10 | 190 |
| \$ / R MAXI | On | 14/09/2015 | Foreign Exchange Future | | | 12.13600 | | 12.11600 | | | 121,360.00 | 10 | 153 |
| \$ / R MAXI | On | 11/12/2015 | Foreign Exchange Future | | | 12.31470 | | 12.29370 | | | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 14/03/2016 | Foreign Exchange Future | | | 12.50900 | | 12.48560 | | | 0.00 | 0 | 0 |
| Total \$ / R MAXI Future | | | | | | | | | | | 570,421.00 | 48 | 2,447 |
| \$ / R MAXI | On | 16/03/2015 | Foreign Exchange Option | 11.10 | Put | | | 239.10470 | 202.620 | 14.79 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 16/03/2015 | Foreign Exchange Option | 11.11 | Call | | | 64,760.79580 | 66,462.766 | 14.71 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 16/03/2015 | Foreign Exchange Option | 11.11 | Put | | | 250.79580 | 212.766 | 14.71 | 0.00 | 0 | 0 |
| \$ / R MAXI | On | 16/03/2015 | Foreign Exchange Option | 11.28 | Call | | | 48,349.01930 | 49,962.411 | 14.14 | 0.00 | 0 | 420 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|---------------------------------|---------------|-------------------------|-------|--------|------------|-----------|--------------|--------------|-------------------|------------|----------------------|------------------|---------------|
| \$ / R MAXI On | 16/03/2015 | Foreign Exchange Option | 11.28 | Put | | | 839.01930 | 712.411 | 14.14 | | 0.00 | 0 | 0 |
| \$ / R MAXI On | 16/03/2015 | Foreign Exchange Option | 11.09 | Call | | | 66,738.01920 | 68,443.000 | 14.88 | | 0.00 | 0 | 0 |
| \$ / R MAXI On | 16/03/2015 | Foreign Exchange Option | 11.09 | Put | | | 228.01920 | 193.000 | 14.88 | | 0.00 | 0 | 0 |
| \$ / R MAXI On | 16/03/2015 | Foreign Exchange Option | 11.10 | Call | | | 65,749.10470 | 67,452.620 | 14.79 | | 0.00 | 0 | 0 |
| \$ / R MAXI On | 12/06/2015 | Foreign Exchange Option | 11.31 | Call | | | 69,643.54060 | 71,768.641 | 12.34 | | 0.00 | 0 | 0 |
| \$ / R MAXI On | 12/06/2015 | Foreign Exchange Option | 11.31 | Put | | | 8,153.54060 | 8,458.641 | 12.34 | | 0.00 | 0 | 0 |
| \$ / R MAXI On | 12/06/2015 | Foreign Exchange Option | 11.29 | Call | | | 71,223.14760 | 73,397.063 | 12.36 | | 0.00 | 0 | 0 |
| \$ / R MAXI On | 12/06/2015 | Foreign Exchange Option | 11.29 | Put | | | 7,733.14760 | 8,087.063 | 12.36 | | 0.00 | 0 | 0 |
| \$ / R MAXI On | 12/06/2015 | Foreign Exchange Option | 11.30 | Call | | | 70,402.02990 | 72,581.150 | 12.35 | | 0.00 | 0 | 0 |
| \$ / R MAXI On | 12/06/2015 | Foreign Exchange Option | 11.30 | Put | | | 7,912.02990 | 8,271.150 | 12.35 | | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/09/2015 | Foreign Exchange Option | 11.71 | Call | | | 67,193.03830 | 69,129.603 | 12.84 | | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/09/2015 | Foreign Exchange Option | 11.71 | Put | | | 26,593.03830 | 26,529.603 | 12.84 | | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/09/2015 | Foreign Exchange Option | 11.69 | Call | | | 68,258.36480 | 70,202.481 | 12.78 | | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/09/2015 | Foreign Exchange Option | 11.69 | Put | | | 25,658.36480 | 25,602.481 | 12.78 | | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/09/2015 | Foreign Exchange Option | 11.70 | Call | | | 67,723.71500 | 69,663.917 | 12.81 | | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/09/2015 | Foreign Exchange Option | 11.70 | Put | | | 26,123.71500 | 26,063.917 | 12.81 | | 0.00 | 0 | 0 |
| \$ / R MAXI On | 11/12/2015 | Foreign Exchange Option | 11.85 | Call | | | 79,443.21930 | 81,790.248 | 13.08 | | 0.00 | 0 | 0 |
| \$ / R MAXI On | 11/12/2015 | Foreign Exchange Option | 11.85 | Put | | | 35,073.21930 | 35,320.248 | 13.08 | | 0.00 | 0 | 0 |
| \$ / R MAXI On | 11/12/2015 | Foreign Exchange Option | 11.86 | Call | | | 78,971.46180 | 81,310.990 | 13.11 | | 0.00 | 0 | 0 |
| \$ / R MAXI On | 11/12/2015 | Foreign Exchange Option | 11.86 | Put | | | 35,601.46180 | 35,840.990 | 13.11 | | 0.00 | 0 | 0 |
| \$ / R MAXI On | 11/12/2015 | Foreign Exchange Option | 11.84 | Call | | | 79,919.03920 | 82,273.485 | 13.05 | | 0.00 | 0 | 0 |
| \$ / R MAXI On | 11/12/2015 | Foreign Exchange Option | 11.84 | Put | | | 34,549.03920 | 34,803.485 | 13.05 | | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/03/2016 | Foreign Exchange Option | 12.39 | Put | | | 67,750.15160 | 67,309.219 | 14.50 | | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/03/2016 | Foreign Exchange Option | 12.40 | Call | | | 76,987.50760 | 78,880.732 | 14.53 | | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/03/2016 | Foreign Exchange Option | 12.40 | Put | | | 68,427.50760 | 67,980.732 | 14.53 | | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/03/2016 | Foreign Exchange Option | 12.41 | Call | | | 76,667.78260 | 78,554.663 | 14.56 | | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/03/2016 | Foreign Exchange Option | 12.41 | Put | | | 69,107.78260 | 68,654.663 | 14.56 | | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/03/2016 | Foreign Exchange Option | 12.39 | Call | | | 77,310.15160 | 79,209.219 | 14.50 | | 0.00 | 0 | 0 |
| Total \$ / R MAXI Option | | | | | | | | | | | 0.00 | 0 | 420 |
| Total \$ / R MAXI | | | | | | | | | | | 570,421.00 | 48 | 2,867 |
| £ / R | On 16/03/2015 | Foreign Exchange Future | | | 18.11260 | | 18.08260 | | | | 36,279,537.80 | 2,003 | 39,463 |
| £ / R | On 12/06/2015 | Foreign Exchange Future | | | 18.36390 | | 18.33260 | | | | 0.00 | 0 | 7,354 |
| £ / R | On 14/09/2015 | Foreign Exchange Future | | | 18.65200 | | 18.61740 | | | | 55,956.00 | 3 | 1,248 |
| £ / R | On 11/12/2015 | Foreign Exchange Future | | | 18.92400 | | 18.88800 | | | | 0.00 | 0 | 0 |
| £ / R | On 14/03/2016 | Foreign Exchange Future | | | 19.22500 | | 19.18510 | | | | 0.00 | 0 | 0 |
| Total £ / R Future | | | | | | | | | | | 36,335,493.80 | 2,006 | 48,065 |
| £ / R | On 16/03/2015 | Foreign Exchange Option | 19.25 | Call | | | 5.34460 | 5.041 | 16.25 | | 0.00 | 0 | 5,000 |
| £ / R | On 16/03/2015 | Foreign Exchange Option | 18.43 | Put | | | 408.97210 | 380.838 | 13.02 | | 0.00 | 0 | 0 |
| £ / R | On 16/03/2015 | Foreign Exchange Option | 16.72 | Call | | | 1,363.49260 | 1,393.324 | 16.17 | | 0.00 | 0 | 0 |
| £ / R | On 16/03/2015 | Foreign Exchange Option | 16.72 | Put | | | 0.89260 | 0.724 | 16.17 | | 0.00 | 0 | 25,000 |
| £ / R | On 16/03/2015 | Foreign Exchange Option | 19.30 | Put | | | 1,222.14410 | 1,191.857 | 16.51 | | 0.00 | 0 | 0 |
| £ / R | On 16/03/2015 | Foreign Exchange Option | 17.00 | Call | | | 1,085.74720 | 1,115.233 | 15.40 | | 0.00 | 0 | 0 |
| £ / R | On 16/03/2015 | Foreign Exchange Option | 17.00 | Put | | | 3.14720 | 2.633 | 15.40 | | 0.00 | 0 | 5,592 |

| 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 | 17.50 | Call | | | 607.23510 | 633.205 | 13.88 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2015 | Foreign Exchange Option | 17.50 | Put | | | 24.63510 | 20.605 | 13.88 | 0.00 | 0 | 3,500 |
| £ / R | On | 16/03/2015 | Foreign Exchange Option | 18.43 | Call | | | 61.57210 | 63.438 | 13.02 | 0.00 | 0 | 7,500 |
| £ / R | On | 16/03/2015 | Foreign Exchange Option | 19.64 | Put | | | 1,559.64540 | 1,529.462 | 18.27 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2015 | Foreign Exchange Option | 19.00 | Call | | | 10.04930 | 9.688 | 14.95 | 0.00 | 0 | 570 |
| £ / R | On | 16/03/2015 | Foreign Exchange Option | 19.00 | Put | | | 927.44930 | 897.088 | 14.95 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2015 | Foreign Exchange Option | 19.29 | Call | | | 4.85770 | 4.567 | 16.45 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2015 | Foreign Exchange Option | 19.29 | Put | | | 1,212.25770 | 1,181.967 | 16.45 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2015 | Foreign Exchange Option | 19.30 | Call | | | 4.74410 | 4.457 | 16.51 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2015 | Foreign Exchange Option | 19.25 | Put | | | 1,172.74460 | 1,142.441 | 16.25 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2015 | Foreign Exchange Option | 18.31 | Call | | | 88.35400 | 91.938 | 12.62 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2015 | Foreign Exchange Option | 18.31 | Put | | | 315.75400 | 289.338 | 12.62 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2015 | Foreign Exchange Option | 19.31 | Call | | | 4.63370 | 4.350 | 16.56 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2015 | Foreign Exchange Option | 19.31 | Put | | | 1,232.03370 | 1,201.750 | 16.56 | 0.00 | 0 | 0 |
| £ / R | On | 16/03/2015 | Foreign Exchange Option | 19.64 | Call | | | 2.24540 | 2.062 | 18.27 | 0.00 | 0 | 21,000 |
| £ / R | On | 12/06/2015 | Foreign Exchange Option | 18.84 | Put | | | 831.72280 | 812.990 | 13.89 | 0.00 | 0 | 0 |
| £ / R | On | 12/06/2015 | Foreign Exchange Option | 18.85 | Call | | | 321.64060 | 334.105 | 13.91 | 0.00 | 0 | 0 |
| £ / R | On | 12/06/2015 | Foreign Exchange Option | 18.85 | Put | | | 839.04060 | 820.205 | 13.91 | 0.00 | 0 | 0 |
| £ / R | On | 12/06/2015 | Foreign Exchange Option | 18.86 | Call | | | 318.98160 | 331.343 | 13.93 | 0.00 | 0 | 0 |
| £ / R | On | 12/06/2015 | Foreign Exchange Option | 18.86 | Put | | | 846.38160 | 827.443 | 13.93 | 0.00 | 0 | 0 |
| £ / R | On | 12/06/2015 | Foreign Exchange Option | 18.84 | Call | | | 324.32280 | 336.890 | 13.89 | 0.00 | 0 | 0 |
| £ / R | On | 14/09/2015 | Foreign Exchange Option | 18.96 | Call | | | 626.69910 | 646.904 | 14.44 | 0.00 | 0 | 0 |
| £ / R | On | 14/09/2015 | Foreign Exchange Option | 18.96 | Put | | | 969.29910 | 954.904 | 14.44 | 0.00 | 0 | 0 |
| £ / R | On | 14/09/2015 | Foreign Exchange Option | 10.98 | Call | | | 7,637.57320 | 7,672.166 | 21.10 | 0.00 | 0 | 0 |
| £ / R | On | 14/09/2015 | Foreign Exchange Option | 10.98 | Put | | | 0.17320 | 0.166 | 21.10 | 0.00 | 0 | 0 |
| £ / R | On | 14/09/2015 | Foreign Exchange Option | 18.94 | Call | | | 633.00110 | 653.362 | 14.40 | 0.00 | 0 | 0 |
| £ / R | On | 14/09/2015 | Foreign Exchange Option | 18.94 | Put | | | 955.60110 | 941.362 | 14.40 | 0.00 | 0 | 0 |
| £ / R | On | 14/09/2015 | Foreign Exchange Option | 18.95 | Call | | | 629.84080 | 650.121 | 14.42 | 0.00 | 0 | 0 |
| £ / R | On | 14/09/2015 | Foreign Exchange Option | 18.95 | Put | | | 962.44080 | 948.121 | 14.42 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.49 | Put | | | 700.99240 | 694.951 | 13.63 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.50 | Call | | | 1,094.49510 | 1,124.370 | 13.65 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.50 | Put | | | 706.49510 | 700.370 | 13.65 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.51 | Call | | | 1,090.01130 | 1,119.810 | 13.66 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.51 | Put | | | 712.01130 | 705.810 | 13.66 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.49 | Call | | | 1,098.99240 | 1,128.951 | 13.63 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 19.19 | Call | | | 1,111.77150 | 1,142.551 | 14.46 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 19.19 | Put | | | 1,116.67150 | 1,107.551 | 14.46 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 19.20 | Call | | | 1,108.35040 | 1,139.068 | 14.47 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 19.20 | Put | | | 1,123.25040 | 1,114.068 | 14.47 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 19.21 | Call | | | 1,104.90530 | 1,135.607 | 14.49 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 19.21 | Put | | | 1,129.80530 | 1,120.607 | 14.49 | 0.00 | 0 | 0 |
| Total £ / R Option | | | | | | | | | | | 0.00 | 0 | 68,162 |
| Total £ / R | | | | | | | | | | | 36,335,493.80 | 2,006 | 116,227 |
| ¥ / R | On | 16/03/2015 | Foreign Exchange Future | | | 0.09857 | | 0.09814 | | | 0.00 | 0 | 560 |

| 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 Future | | | 0.10012 | | 0.09969 | | | 0.00 | 0 | 13,998 |
| ¥ / R | On | 14/09/2015 | Foreign Exchange Future | | | 0.10190 | | 0.10144 | | | 0.00 | 0 | 0 |
| ¥ / R | On | 11/12/2015 | Foreign Exchange Future | | | 0.10361 | | 0.10313 | | | 0.00 | 0 | 0 |
| Total ¥ / R Future | | | | | | | | | | | 0.00 | 0 | 14,558 |
| ¥ / R | On | 16/03/2015 | Foreign Exchange Option | 0.11 | Call | | | 0.43390 | 0.417 | 21.37 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/03/2015 | Foreign Exchange Option | 0.11 | Put | | | 1,186.03390 | 1,143.317 | 21.37 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/03/2015 | Foreign Exchange Option | 0.09 | Call | | | 815.34730 | 857.780 | 19.26 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/03/2015 | Foreign Exchange Option | 0.09 | Put | | | 0.94730 | 0.680 | 19.26 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/03/2015 | Foreign Exchange Option | 0.10 | Call | | | 54.15990 | 61.752 | 16.04 | 0.00 | 0 | 0 |
| ¥ / R | On | 16/03/2015 | Foreign Exchange Option | 0.10 | Put | | | 239.75990 | 204.652 | 16.04 | 0.00 | 0 | 0 |
| ¥ / R | On | 12/06/2015 | Foreign Exchange Option | 0.09 | Call | | | 996.18960 | 1,038.786 | 14.45 | 0.00 | 0 | 0 |
| ¥ / R | On | 12/06/2015 | Foreign Exchange Option | 0.09 | Put | | | 27.68960 | 26.286 | 14.45 | 0.00 | 0 | 0 |
| ¥ / R | On | 12/06/2015 | Foreign Exchange Option | 0.10 | Call | | | 302.11020 | 322.870 | 15.08 | 0.00 | 0 | 0 |
| ¥ / R | On | 12/06/2015 | Foreign Exchange Option | 0.10 | Put | | | 333.61020 | 310.370 | 15.08 | 0.00 | 0 | 0 |
| ¥ / R | On | 12/06/2015 | Foreign Exchange Option | 0.11 | Call | | | 83.72200 | 88.037 | 18.31 | 0.00 | 0 | 0 |
| ¥ / R | On | 12/06/2015 | Foreign Exchange Option | 0.11 | Put | | | 1,115.22200 | 1,075.537 | 18.31 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/09/2015 | Foreign Exchange Option | 0.09 | Call | | | 1,195.66720 | 1,238.621 | 13.63 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/09/2015 | Foreign Exchange Option | 0.09 | Put | | | 51.96720 | 48.521 | 13.63 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/09/2015 | Foreign Exchange Option | 0.10 | Call | | | 497.92670 | 521.508 | 14.26 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/09/2015 | Foreign Exchange Option | 0.10 | Put | | | 354.22670 | 331.408 | 14.26 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/09/2015 | Foreign Exchange Option | 0.11 | Call | | | 213.92420 | 222.872 | 17.26 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/09/2015 | Foreign Exchange Option | 0.11 | Put | | | 1,070.22420 | 1,032.772 | 17.26 | 0.00 | 0 | 0 |
| ¥ / R | On | 11/12/2015 | Foreign Exchange Option | 0.09 | Call | | | 1,393.91200 | 1,437.563 | 14.08 | 0.00 | 0 | 0 |
| ¥ / R | On | 11/12/2015 | Foreign Exchange Option | 0.09 | Put | | | 80.91200 | 76.363 | 14.08 | 0.00 | 0 | 0 |
| ¥ / R | On | 11/12/2015 | Foreign Exchange Option | 0.10 | Call | | | 696.69680 | 723.589 | 14.64 | 0.00 | 0 | 0 |
| ¥ / R | On | 11/12/2015 | Foreign Exchange Option | 0.10 | Put | | | 383.69680 | 362.389 | 14.64 | 0.00 | 0 | 0 |
| ¥ / R | On | 11/12/2015 | Foreign Exchange Option | 0.11 | Call | | | 362.36320 | 375.463 | 17.22 | 0.00 | 0 | 0 |
| ¥ / R | On | 11/12/2015 | Foreign Exchange Option | 0.11 | Put | | | 1,049.36320 | 1,014.263 | 17.22 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | | 0.00 | 0 | 14,558 |
| € / R | On | 16/03/2015 | Foreign Exchange Future | | | 13.18060 | | 13.18940 | | | 6,471,674.60 | 491 | 82,457 |
| € / R | On | 01/06/2015 | Foreign Exchange Future | | | 13.35980 | | 13.36840 | | | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Future | | | 13.38680 | | 13.39530 | | | 1,807,218.00 | 135 | 97,870 |
| € / R | On | 14/09/2015 | Foreign Exchange Future | | | 13.62500 | | 13.63200 | | | 0.00 | 0 | 6,805 |
| € / R | On | 11/12/2015 | Foreign Exchange Future | | | 13.85420 | | 13.86000 | | | 0.00 | 0 | 1,550 |
| € / R | On | 14/03/2016 | Foreign Exchange Future | | | 14.11200 | | 14.11430 | | | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Future | | | 14.66630 | | 14.66590 | | | 0.00 | 0 | 0 |
| Total € / R Future | | | | | | | | | | | 8,278,892.60 | 626 | 188,682 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.31 | Call | | | 0.14210 | 0.082 | 24.06 | 0.00 | 0 | 8,500 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 12.85 | Call | | | 366.15740 | 356.952 | 13.26 | 0.00 | 0 | 35,000 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 12.85 | Put | | | 26.75740 | 26.352 | 13.26 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.00 | Put | | | 817.30220 | 824.429 | 16.97 | 0.00 | 0 | 12,800 |

| 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 | 14.94 | Call | | | 0.27560 | 0.180 | 21.72 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.94 | Put | | | 1,750.87560 | 1,759.580 | 21.72 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 12.45 | Call | | | 741.81230 | 732.908 | 14.44 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 12.45 | Put | | | 2.41230 | 2.308 | 14.44 | 0.00 | 0 | 15,500 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 13.80 | Put | | | 625.65730 | 631.098 | 16.10 | 0.00 | 0 | 500 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.00 | Call | | | 0.24470 | 0.157 | 22.10 | 0.00 | 0 | 713 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.00 | Put | | | 1,810.84470 | 1,819.557 | 22.10 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 13.00 | Call | | | 248.07350 | 238.408 | 13.03 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 13.00 | Put | | | 58.67350 | 57.808 | 13.03 | 0.00 | 0 | 10,000 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.00 | Call | | | 6.70220 | 5.029 | 16.97 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.25 | Put | | | 1,062.87840 | 1,071.096 | 17.96 | 0.00 | 0 | 20,000 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.28 | Call | | | 0.14900 | 0.087 | 23.87 | 0.00 | 0 | 5,700 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.28 | Put | | | 2,090.74900 | 2,099.487 | 23.87 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 13.40 | Call | | | 63.18950 | 55.633 | 13.85 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 13.40 | Put | | | 273.78950 | 275.033 | 13.85 | 0.00 | 0 | 35,000 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 13.80 | Call | | | 15.05730 | 11.698 | 16.10 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.96 | Put | | | 1,770.86470 | 1,779.572 | 21.85 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.36 | Call | | | 0.13140 | 0.075 | 24.37 | 0.00 | 0 | 32,000 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.36 | Put | | | 2,170.73140 | 2,179.475 | 24.37 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.02 | Call | | | 6.15300 | 4.609 | 17.05 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.02 | Put | | | 836.75300 | 844.009 | 17.05 | 0.00 | 0 | 8,500 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.25 | Call | | | 2.27840 | 1.696 | 17.96 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.25 | Put | | | 2,060.75650 | 2,069.492 | 23.68 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.50 | Call | | | 0.10720 | 0.059 | 25.25 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.50 | Put | | | 2,310.70720 | 2,319.459 | 25.25 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.95 | Call | | | 0.27010 | 0.176 | 21.79 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.95 | Put | | | 1,760.87010 | 1,769.576 | 21.79 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 14.96 | Call | | | 0.26470 | 0.172 | 21.85 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.31 | Put | | | 2,120.74210 | 2,129.482 | 24.06 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.32 | Call | | | 0.13980 | 0.081 | 24.12 | 0.00 | 0 | 20,000 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.32 | Put | | | 2,130.73980 | 2,139.481 | 24.12 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.05 | Call | | | 0.22240 | 0.140 | 22.42 | 0.00 | 0 | 12,800 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.05 | Put | | | 1,860.82240 | 1,869.540 | 22.42 | 0.00 | 0 | 0 |
| € / R | On | 16/03/2015 | Foreign Exchange Option | 15.25 | Call | | | 0.15650 | 0.092 | 23.68 | 0.00 | 0 | 7,000 |
| € / R | On | 01/06/2015 | Foreign Exchange Option | 14.29 | Call | | | 119.09420 | 116.855 | 15.77 | 0.00 | 0 | 0 |
| € / R | On | 01/06/2015 | Foreign Exchange Option | 14.29 | Put | | | 1,040.69420 | 1,047.056 | 15.77 | 0.00 | 0 | 0 |
| € / R | On | 01/06/2015 | Foreign Exchange Option | 14.30 | Call | | | 117.90550 | 115.653 | 15.80 | 0.00 | 0 | 0 |
| € / R | On | 01/06/2015 | Foreign Exchange Option | 14.30 | Put | | | 1,049.50550 | 1,055.853 | 15.80 | 0.00 | 0 | 0 |
| € / R | On | 01/06/2015 | Foreign Exchange Option | 14.31 | Call | | | 116.73200 | 114.465 | 15.83 | 0.00 | 0 | 0 |
| € / R | On | 01/06/2015 | Foreign Exchange Option | 14.31 | Put | | | 1,058.33200 | 1,064.665 | 15.83 | 0.00 | 0 | 0 |
| € / R | On | 01/06/2015 | Foreign Exchange Option | 14.41 | Call | | | 105.78540 | 103.393 | 16.17 | 0.00 | 0 | 2,000 |
| € / R | On | 01/06/2015 | Foreign Exchange Option | 14.41 | Put | | | 1,147.38540 | 1,153.593 | 16.17 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 12.65 | Put | | | 75.94940 | 79.496 | 11.81 | 0.00 | 0 | 200 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 13.40 | Call | | | 357.90760 | 357.650 | 12.96 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 13.40 | Put | | | 362.60760 | 370.850 | 12.96 | 0.00 | 0 | 7,300 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 13.48 | Put | | | 412.47930 | 420.590 | 13.20 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 15.40 | Call | | | 55.83740 | 53.088 | 19.06 | 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 | 15.40 | Put | | | 2,060.53740 | 2,066.288 | 19.06 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 15.41 | Call | | | 55.42880 | 52.681 | 19.09 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 15.41 | Put | | | 2,070.12880 | 2,075.881 | 19.09 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 12.65 | Call | | | 821.24940 | 816.296 | 11.81 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 13.78 | Put | | | 621.60650 | 629.002 | 14.11 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 15.35 | Call | | | 57.94580 | 55.184 | 18.92 | 0.00 | 0 | 7,300 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 15.35 | Put | | | 2,012.64580 | 2,018.384 | 18.92 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 15.39 | Call | | | 56.25010 | 53.499 | 19.03 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 15.39 | Put | | | 2,050.95010 | 2,056.699 | 19.03 | 0.00 | 0 | 0 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 13.48 | Call | | | 327.77930 | 327.390 | 13.20 | 0.00 | 0 | 2,424 |
| € / R | On | 12/06/2015 | Foreign Exchange Option | 13.78 | Call | | | 236.90650 | 235.802 | 14.11 | 0.00 | 0 | 35,000 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 15.24 | Call | | | 200.28460 | 196.606 | 17.62 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 15.24 | Put | | | 1,808.28460 | 1,811.606 | 17.62 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 15.26 | Call | | | 198.20460 | 194.488 | 17.66 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 15.26 | Put | | | 1,826.20460 | 1,829.488 | 17.66 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 12.90 | Call | | | 0.00000 | 905.168 | 11.73 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 12.90 | Put | | | 0.00000 | 180.168 | 11.73 | 1,192,349.18 | 6,618 | 7,500 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 14.90 | Call | | | 0.00000 | 237.396 | 16.78 | 3,560,940.00 | 15,000 | 7,500 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 14.90 | Put | | | 0.00000 | 1,512.396 | 16.78 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 15.25 | Call | | | 199.24060 | 195.543 | 17.64 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 15.25 | Put | | | 1,817.24060 | 1,820.543 | 17.64 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 13.90 | Call | | | 648.08640 | 652.161 | 13.85 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 13.90 | Put | | | 688.08640 | 697.961 | 13.85 | 0.00 | 0 | 6,076 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 14.99 | Call | | | 392.08960 | 391.577 | 16.61 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 14.99 | Put | | | 1,522.08960 | 1,527.377 | 16.61 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.00 | Call | | | 390.50240 | 389.950 | 16.63 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.00 | Put | | | 1,530.50240 | 1,535.750 | 16.63 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.01 | Call | | | 388.92160 | 388.333 | 16.66 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.01 | Put | | | 1,538.92160 | 1,544.133 | 16.66 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 16.50 | Call | | | 229.08640 | 224.956 | 20.01 | 0.00 | 0 | 6,076 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 16.50 | Put | | | 2,869.08640 | 2,870.756 | 20.01 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 13.99 | Put | | | 719.35500 | 726.570 | 13.81 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.00 | Call | | | 840.19580 | 845.118 | 13.84 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.00 | Put | | | 725.89580 | 733.118 | 13.84 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.01 | Call | | | 836.76470 | 841.687 | 13.86 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.01 | Put | | | 732.46470 | 739.687 | 13.86 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 13.99 | Call | | | 843.65500 | 848.570 | 13.81 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.94 | Put | | | 1,273.70080 | 1,278.383 | 15.48 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.95 | Call | | | 996.75600 | 1,001.814 | 15.49 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.95 | Put | | | 1,280.85600 | 1,285.514 | 15.49 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.96 | Call | | | 993.93210 | 998.967 | 15.51 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.96 | Put | | | 1,288.03210 | 1,292.667 | 15.51 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.94 | Call | | | 999.60080 | 1,004.683 | 15.48 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | | 4,753,289.18 | 21,618 | 305,389 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|----------------------|------------------|----------------|
| Total € / R | | | | | | | | | | | 13,032,181.78 | 22,244 | 494,071 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Future | | | 9.22290 | | 9.13890 | | | 4,629,895.80 | 502 | 8,358 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Future | | | 9.30810 | | 9.22500 | | | 0.00 | 0 | 9,940 |
| AU\$ / R | On | 14/09/2015 | Foreign Exchange Future | | | 9.41300 | | 9.32860 | | | 0.00 | 0 | 777 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Future | | | 9.51420 | | 9.42890 | | | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/03/2016 | Foreign Exchange Future | | | 9.62980 | | 9.54200 | | | 0.00 | 0 | 0 |
| Total AU\$ / R Future | | | | | | | | | | | 4,629,895.80 | 502 | 19,075 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Option | 9.00 | Put | | | 59.42480 | 32.233 | 15.95 | 0.00 | 0 | 5,000 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Option | 9.40 | Call | | | 35.54100 | 45.839 | 16.12 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Option | 9.40 | Put | | | 296.64100 | 222.939 | 16.12 | 0.00 | 0 | 201 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Option | 9.70 | Call | | | 7.95930 | 8.603 | 17.50 | 0.00 | 0 | 201 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Option | 9.70 | Put | | | 569.05930 | 485.703 | 17.50 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.20 | Put | | | 1,062.42180 | 978.329 | 22.52 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Option | 9.99 | Call | | | 2.79850 | 2.738 | 20.61 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Option | 9.99 | Put | | | 853.89850 | 769.838 | 20.61 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.00 | Call | | | 2.70920 | 2.643 | 20.72 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.00 | Put | | | 863.80920 | 779.743 | 20.72 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Option | 9.00 | Call | | | 198.32480 | 255.133 | 15.95 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.01 | Call | | | 2.62330 | 2.552 | 20.82 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.01 | Put | | | 873.72330 | 789.652 | 20.82 | 0.00 | 0 | 0 |
| AU\$ / R | On | 16/03/2015 | Foreign Exchange Option | 10.20 | Call | | | 1.32180 | 1.229 | 22.52 | 0.00 | 0 | 201 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.25 | Call | | | 56.24040 | 63.107 | 17.05 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.25 | Put | | | 1,081.24040 | 1,005.007 | 17.05 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 8.40 | Call | | | 865.23890 | 939.600 | 14.98 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 8.40 | Put | | | 40.23890 | 31.500 | 14.98 | 0.00 | 0 | 201 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 8.65 | Call | | | 654.50680 | 722.211 | 14.73 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 8.65 | Put | | | 79.50680 | 64.111 | 14.73 | 0.00 | 0 | 201 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 9.50 | Call | | | 187.29680 | 212.057 | 15.12 | 0.00 | 0 | 201 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 9.50 | Put | | | 462.29680 | 403.957 | 15.12 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 9.00 | Call | | | 408.68640 | 460.474 | 14.57 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 9.00 | Put | | | 183.68640 | 152.374 | 14.57 | 0.00 | 0 | 201 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.24 | Call | | | 57.22280 | 64.123 | 17.02 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.24 | Put | | | 1,072.22280 | 996.023 | 17.02 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 9.65 | Call | | | 147.41710 | 166.495 | 15.47 | 0.00 | 0 | 201 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 9.65 | Put | | | 572.41710 | 508.395 | 15.47 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.26 | Call | | | 55.27350 | 62.017 | 17.07 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 10.26 | Put | | | 1,090.27350 | 1,013.917 | 17.07 | 0.00 | 0 | 0 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 9.15 | Call | | | 325.06790 | 368.868 | 14.61 | 0.00 | 0 | 201 |
| AU\$ / R | On | 12/06/2015 | Foreign Exchange Option | 9.15 | Put | | | 250.06790 | 210.768 | 14.61 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.35 | Put | | | 1,139.26850 | 1,066.056 | 15.67 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.36 | Call | | | 116.59010 | 127.647 | 15.69 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.36 | Put | | | 1,147.99010 | 1,074.647 | 15.69 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.34 | Call | | | 119.16250 | 130.388 | 15.64 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.34 | Put | | | 1,130.56250 | 1,057.388 | 15.64 | 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 |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------------|------------------|---------------|
| AU\$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.35 | Call | | | 117.86850 | 129.056 | 15.67 | 0.00 | 0 | 0 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 7.25 | Call | | | 2,190.46800 | 2,275.021 | 15.74 | 0.00 | 0 | 0 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 7.25 | Put | | | 11.56800 | 10.821 | 15.74 | 0.00 | 0 | 0 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 7.30 | Call | | | 2,140.96550 | 2,225.508 | 15.51 | 0.00 | 0 | 0 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 7.30 | Put | | | 12.06550 | 11.308 | 15.51 | 0.00 | 0 | 0 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 7.35 | Call | | | 2,091.48710 | 2,176.020 | 15.28 | 0.00 | 0 | 0 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 7.35 | Put | | | 12.58710 | 11.820 | 15.28 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.50 | Call | | | 538.80040 | 578.315 | 13.18 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.50 | Put | | | 496.80040 | 448.515 | 13.18 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.51 | Call | | | 534.66850 | 573.942 | 13.20 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.51 | Put | | | 502.66850 | 454.142 | 13.20 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.49 | Call | | | 542.96410 | 582.726 | 13.16 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.49 | Put | | | 490.96410 | 442.926 | 13.16 | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | | | | 0.00 | 0 | 6,809 |
| Total AU\$ / R | | | | | | | | | | | 4,629,895.80 | 502 | 25,884 |
| CAD/ R | On | 16/03/2015 | Foreign Exchange Future | | | 9.45790 | | 9.36140 | | | 0.00 | 0 | 140 |
| CAD/ R | On | 12/06/2015 | Foreign Exchange Future | | | 9.58380 | | 9.48600 | | | 0.00 | 0 | 1,631 |
| CAD/ R | On | 14/09/2015 | Foreign Exchange Future | | | 9.72940 | | 9.62900 | | | 0.00 | 0 | 0 |
| Total CAD/ R Future | | | | | | | | | | | 0.00 | 0 | 1,771 |
| CAD/ R | On | 16/03/2015 | Foreign Exchange Option | 10.09 | Call | | | 0.86050 | 1.416 | 15.60 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/03/2015 | Foreign Exchange Option | 10.09 | Put | | | 729.46050 | 633.516 | 15.60 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/03/2015 | Foreign Exchange Option | 10.10 | Call | | | 0.81350 | 1.338 | 15.68 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/03/2015 | Foreign Exchange Option | 10.10 | Put | | | 739.41350 | 643.438 | 15.68 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/03/2015 | Foreign Exchange Option | 10.11 | Call | | | 0.76930 | 1.265 | 15.77 | 0.00 | 0 | 0 |
| CAD/ R | On | 16/03/2015 | Foreign Exchange Option | 10.11 | Put | | | 749.36930 | 653.364 | 15.77 | 0.00 | 0 | 0 |
| CAD/ R | On | 12/06/2015 | Foreign Exchange Option | 10.01 | Put | | | 628.78590 | 553.709 | 14.23 | 0.00 | 0 | 0 |
| CAD/ R | On | 12/06/2015 | Foreign Exchange Option | 9.99 | Call | | | 108.33100 | 131.846 | 14.17 | 0.00 | 0 | 0 |
| CAD/ R | On | 12/06/2015 | Foreign Exchange Option | 9.99 | Put | | | 612.33100 | 538.046 | 14.17 | 0.00 | 0 | 0 |
| CAD/ R | On | 12/06/2015 | Foreign Exchange Option | 10.00 | Call | | | 106.55810 | 129.660 | 14.20 | 0.00 | 0 | 0 |
| CAD/ R | On | 12/06/2015 | Foreign Exchange Option | 10.00 | Put | | | 620.55810 | 545.860 | 14.20 | 0.00 | 0 | 0 |
| CAD/ R | On | 12/06/2015 | Foreign Exchange Option | 10.01 | Call | | | 104.78590 | 127.509 | 14.23 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/09/2015 | Foreign Exchange Option | 9.64 | Call | | | 344.08560 | 397.034 | 12.42 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/09/2015 | Foreign Exchange Option | 9.64 | Put | | | 355.08560 | 307.634 | 12.42 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/09/2015 | Foreign Exchange Option | 9.65 | Call | | | 339.84610 | 392.335 | 12.43 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/09/2015 | Foreign Exchange Option | 9.65 | Put | | | 360.84610 | 312.935 | 12.43 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/09/2015 | Foreign Exchange Option | 9.66 | Call | | | 336.03780 | 387.683 | 12.45 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/09/2015 | Foreign Exchange Option | 9.66 | Put | | | 367.03780 | 318.283 | 12.45 | 0.00 | 0 | 0 |
| Total CAD/ R Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CAD/ R | | | | | | | | | | | 0.00 | 0 | 1,771 |
| CF CANDCO | On | 16/03/2015 | Foreign Exchange Future | | | 70.96920 | | 69.79710 | | | 0.00 | 0 | 10,000 |

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| 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 | | | 12.29230 | | 12.29160 | | | 0.00 | 0 | 3,131 |
| CHF / R On 12/06/2015 Foreign Exchange Future | | | 12.51530 | | 12.51550 | | | 0.00 | 0 | 6,542 |
| CHF / R On 14/09/2015 Foreign Exchange Future | | | 12.77100 | | 12.77180 | | | 0.00 | 0 | 0 |
| Total CHF / R Future | | | | | | | | 0.00 | 0 | 9,673 |
| CHF / R On 16/03/2015 Foreign Exchange Option | 12.99 | Call | | | 6.47660 | 6.399 | 16.69 | 0.00 | 0 | 0 |
| CHF / R On 16/03/2015 Foreign Exchange Option | 12.99 | Put | | | 704.87660 | 704.099 | 16.69 | 0.00 | 0 | 0 |
| CHF / R On 16/03/2015 Foreign Exchange Option | 13.00 | Call | | | 6.27080 | 6.185 | 16.77 | 0.00 | 0 | 0 |
| CHF / R On 16/03/2015 Foreign Exchange Option | 13.00 | Put | | | 714.67080 | 713.886 | 16.77 | 0.00 | 0 | 0 |
| CHF / R On 16/03/2015 Foreign Exchange Option | 13.01 | Call | | | 6.07280 | 5.980 | 16.86 | 0.00 | 0 | 0 |
| CHF / R On 16/03/2015 Foreign Exchange Option | 13.01 | Put | | | 724.47280 | 723.680 | 16.86 | 0.00 | 0 | 0 |
| CHF / R On 12/06/2015 Foreign Exchange Option | 11.84 | Call | | | 760.36450 | 765.647 | 12.57 | 0.00 | 0 | 0 |
| CHF / R On 12/06/2015 Foreign Exchange Option | 11.84 | Put | | | 84.86450 | 90.347 | 12.57 | 0.00 | 0 | 0 |
| CHF / R On 12/06/2015 Foreign Exchange Option | 11.85 | Call | | | 751.98560 | 757.434 | 12.56 | 0.00 | 0 | 0 |
| CHF / R On 12/06/2015 Foreign Exchange Option | 11.85 | Put | | | 86.48560 | 92.134 | 12.56 | 0.00 | 0 | 0 |
| CHF / R On 12/06/2015 Foreign Exchange Option | 11.86 | Call | | | 743.63650 | 749.254 | 12.54 | 0.00 | 0 | 0 |
| CHF / R On 12/06/2015 Foreign Exchange Option | 11.86 | Put | | | 88.13650 | 93.954 | 12.54 | 0.00 | 0 | 0 |
| CHF / R On 14/09/2015 Foreign Exchange Option | 12.79 | Call | | | 518.50460 | 525.380 | 14.36 | 0.00 | 0 | 0 |
| CHF / R On 14/09/2015 Foreign Exchange Option | 12.79 | Put | | | 536.70460 | 544.380 | 14.36 | 0.00 | 0 | 0 |
| CHF / R On 14/09/2015 Foreign Exchange Option | 12.80 | Call | | | 514.94510 | 521.803 | 14.39 | 0.00 | 0 | 0 |
| CHF / R On 14/09/2015 Foreign Exchange Option | 12.80 | Put | | | 543.14510 | 550.803 | 14.39 | 0.00 | 0 | 0 |
| CHF / R On 14/09/2015 Foreign Exchange Option | 12.81 | Call | | | 511.41980 | 518.256 | 14.42 | 0.00 | 0 | 0 |
| CHF / R On 14/09/2015 Foreign Exchange Option | 12.81 | Put | | | 549.61980 | 557.256 | 14.42 | 0.00 | 0 | 0 |
| Total CHF / R Option | | | | | | | | 0.00 | 0 | 0 |
| Total CHF / R | | | | | | | | 0.00 | 0 | 9,673 |
| CNH / R On 16/03/2015 Foreign Exchange Future | | | 1.87090 | | 1.86720 | | | 0.00 | 0 | 0 |
| CNH / R On 12/06/2015 Foreign Exchange Future | | | 1.87950 | | 1.87670 | | | 0.00 | 0 | 0 |
| CNH / R On 14/09/2015 Foreign Exchange Future | | | 1.89320 | | 1.89020 | | | 0.00 | 0 | 0 |
| Total CNH / R Future | | | | | | | | 0.00 | 0 | 0 |
| CNH / R On 16/03/2015 Foreign Exchange Option | 1.79 | Call | | | 785.72150 | 820.528 | 14.58 | 0.00 | 0 | 0 |
| CNH / R On 16/03/2015 Foreign Exchange Option | 1.79 | Put | | | 13.72150 | 11.528 | 14.58 | 0.00 | 0 | 0 |
| CNH / R On 16/03/2015 Foreign Exchange Option | 1.80 | Call | | | 691.63850 | 725.574 | 14.23 | 0.00 | 0 | 0 |
| CNH / R On 16/03/2015 Foreign Exchange Option | 1.80 | Put | | | 19.63850 | 16.575 | 14.23 | 0.00 | 0 | 0 |
| CNH / R On 16/03/2015 Foreign Exchange Option | 1.81 | Call | | | 599.89340 | 632.668 | 13.87 | 0.00 | 0 | 0 |
| CNH / R On 16/03/2015 Foreign Exchange Option | 1.81 | Put | | | 27.89340 | 23.668 | 13.87 | 0.00 | 0 | 0 |
| CNH / R On 12/06/2015 Foreign Exchange Option | 1.84 | Call | | | 714.49920 | 739.180 | 13.27 | 0.00 | 0 | 0 |
| CNH / R On 12/06/2015 Foreign Exchange Option | 1.84 | Put | | | 347.49920 | 344.180 | 13.27 | 0.00 | 0 | 0 |
| CNH / R On 12/06/2015 Foreign Exchange Option | 1.85 | Call | | | 655.05520 | 678.986 | 13.24 | 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 |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|---------------|------------------|---------------|
| CNH / R | On | 12/06/2015 | Foreign Exchange Option | 1.85 | Put | | | 388.05520 | 383.986 | 13.24 | 0.00 | 0 | 0 |
| CNH / R | On | 12/06/2015 | Foreign Exchange Option | 1.86 | Call | | | 598.66020 | 621.786 | 13.22 | 0.00 | 0 | 0 |
| CNH / R | On | 12/06/2015 | Foreign Exchange Option | 1.86 | Put | | | 431.66020 | 426.786 | 13.22 | 0.00 | 0 | 0 |
| CNH / R | On | 14/09/2015 | Foreign Exchange Option | 2.01 | Put | | | 1,546.42520 | 1,534.425 | 14.45 | 0.00 | 0 | 0 |
| CNH / R | On | 14/09/2015 | Foreign Exchange Option | 1.99 | Call | | | 392.98940 | 412.362 | 14.24 | 0.00 | 0 | 0 |
| CNH / R | On | 14/09/2015 | Foreign Exchange Option | 1.99 | Put | | | 1,390.98940 | 1,380.362 | 14.24 | 0.00 | 0 | 0 |
| CNH / R | On | 14/09/2015 | Foreign Exchange Option | 2.00 | Call | | | 369.75840 | 388.397 | 14.34 | 0.00 | 0 | 0 |
| CNH / R | On | 14/09/2015 | Foreign Exchange Option | 2.00 | Put | | | 1,467.75840 | 1,456.397 | 14.34 | 0.00 | 0 | 0 |
| CNH / R | On | 14/09/2015 | Foreign Exchange Option | 2.01 | Call | | | 348.42520 | 366.424 | 14.45 | 0.00 | 0 | 0 |
| Total CNH / R Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CNH / R | | | | | | | | | | | 0.00 | 0 | 0 |
| DKK / R | On | 16/03/2015 | Foreign Exchange Future | | | 1.77130 | | 1.77080 | | | 0.00 | 0 | 0 |
| DKK / R | On | 12/06/2015 | Foreign Exchange Future | | | 1.80290 | | 1.80180 | | | 0.00 | 0 | 138 |
| DKK / R | On | 14/09/2015 | Foreign Exchange Future | | | 1.83820 | | 1.83610 | | | 0.00 | 0 | 0 |
| Total DKK / R Future | | | | | | | | | | | 0.00 | 0 | 138 |
| DKK / R | On | 12/06/2015 | Foreign Exchange Option | 1.74 | Call | | | 880.39710 | 899.012 | 14.15 | 0.00 | 0 | 0 |
| DKK / R | On | 12/06/2015 | Foreign Exchange Option | 1.74 | Put | | | 262.39710 | 270.012 | 14.15 | 0.00 | 0 | 0 |
| DKK / R | On | 12/06/2015 | Foreign Exchange Option | 1.75 | Call | | | 815.71860 | 834.125 | 14.17 | 0.00 | 0 | 0 |
| DKK / R | On | 12/06/2015 | Foreign Exchange Option | 1.75 | Put | | | 297.71860 | 305.125 | 14.17 | 0.00 | 0 | 0 |
| DKK / R | On | 12/06/2015 | Foreign Exchange Option | 1.76 | Call | | | 754.03780 | 772.149 | 14.19 | 0.00 | 0 | 0 |
| DKK / R | On | 12/06/2015 | Foreign Exchange Option | 1.76 | Put | | | 336.03780 | 343.149 | 14.19 | 0.00 | 0 | 0 |
| DKK / R | On | 14/09/2015 | Foreign Exchange Option | 1.76 | Call | | | 1,138.97820 | 1,162.356 | 13.41 | 0.00 | 0 | 0 |
| DKK / R | On | 14/09/2015 | Foreign Exchange Option | 1.76 | Put | | | 377.97820 | 380.356 | 13.41 | 0.00 | 0 | 0 |
| DKK / R | On | 14/09/2015 | Foreign Exchange Option | 1.74 | Call | | | 1,269.84640 | 1,293.822 | 13.34 | 0.00 | 0 | 0 |
| DKK / R | On | 14/09/2015 | Foreign Exchange Option | 1.74 | Put | | | 308.84640 | 311.822 | 13.34 | 0.00 | 0 | 0 |
| DKK / R | On | 14/09/2015 | Foreign Exchange Option | 1.75 | Call | | | 1,200.79230 | 1,224.521 | 13.32 | 0.00 | 0 | 0 |
| DKK / R | On | 14/09/2015 | Foreign Exchange Option | 1.75 | Put | | | 339.79230 | 342.521 | 13.32 | 0.00 | 0 | 0 |
| Total DKK / R Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total DKK / R | | | | | | | | | | | 0.00 | 0 | 138 |
| KES / R | On | 16/03/2015 | Foreign Exchange Future | | | 0.12850 | | 0.12840 | | | 0.00 | 0 | 8 |
| KES / R | On | 12/06/2015 | Foreign Exchange Future | | | 0.12820 | | 0.12790 | | | 0.00 | 0 | 0 |
| KES / R | On | 14/09/2015 | Foreign Exchange Future | | | 0.12750 | | 0.12690 | | | 0.00 | 0 | 0 |
| KES / R | On | 11/12/2015 | Foreign Exchange Future | | | 0.12580 | | 0.12330 | | | 0.00 | 0 | 1,870 |
| Total KES / R Future | | | | | | | | | | | 0.00 | 0 | 1,878 |
| Total KES / R | | | | | | | | | | | 0.00 | 0 | 1,878 |
| NGN / R | On | 16/03/2015 | Foreign Exchange Future | | | 0.05890 | | 0.05880 | | | 0.00 | 0 | 5,506 |
| NGN / R | On | 12/06/2015 | Foreign Exchange Future | | | 0.05340 | | 0.05300 | | | 240,300.00 | 4,500 | 18,700 |
| NGN / R | On | 14/09/2015 | Foreign Exchange Future | | | 0.05020 | | 0.05000 | | | 0.00 | 0 | 0 |
| NGN / R | On | 11/12/2015 | Foreign Exchange Future | | | 0.04850 | | 0.04820 | | | 436,500.00 | 9,000 | 86,201 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|-----------------------------------|---------------|-------------------------|------|--------|--------------|-----------|--------------|--------------|-------------------|------------|-------------------|------------------|----------------|
| Total NGN / R Future | | | | | | | | | | | 676,800.00 | 13,500 | 110,407 |
| Total NGN / R | | | | | | | | | | | 676,800.00 | 13,500 | 110,407 |
| QUANTO €On | 16/03/2015 | Foreign Exchange Future | | | 1.11960 | | 1.12200 | | | | 0.00 | 0 | 317 |
| QUANTO €On | 12/06/2015 | Foreign Exchange Future | | | 1.12090 | | 1.12330 | | | | 0.00 | 0 | 300 |
| QUANTO €On | 14/09/2015 | Foreign Exchange Future | | | 1.12270 | | 1.12510 | | | | 0.00 | 0 | 0 |
| QUANTO €On | 11/12/2015 | Foreign Exchange Future | | | 1.12500 | | 1.12740 | | | | 0.00 | 0 | 0 |
| Total QUANTO € / \$ Future | | | | | | | | | | | 0.00 | 0 | 617 |
| Total QUANTO € / \$ | | | | | | | | | | | 0.00 | 0 | 617 |
| RAIN | On 16/03/2015 | Foreign Exchange Future | | | 20,835.49000 | | 20,812.91000 | | | | 0.00 | 0 | 0 |
| RAIN | On 12/06/2015 | Foreign Exchange Future | | | 21,092.40000 | | 21,071.71000 | | | | 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 | | | 4.64060 | | 4.66420 | | | | 0.00 | 0 | 0 |
| TRY / R | On 12/06/2015 | Foreign Exchange Future | | | 4.60600 | | 4.62960 | | | | 0.00 | 0 | 0 |
| TRY / R | On 14/09/2015 | Foreign Exchange Future | | | 4.58400 | | 4.60320 | | | | 0.00 | 0 | 0 |
| Total TRY / R Future | | | | | | | | | | | 0.00 | 0 | 0 |
| TRY / R | On 16/03/2015 | Foreign Exchange Option | 4.99 | Call | | | 0.95290 | 0.796 | 17.54 | | 0.00 | 0 | 0 |
| TRY / R | On 16/03/2015 | Foreign Exchange Option | 4.99 | Put | | | 326.75290 | 350.196 | 17.54 | | 0.00 | 0 | 0 |
| TRY / R | On 16/03/2015 | Foreign Exchange Option | 5.00 | Call | | | 0.86710 | 0.727 | 17.74 | | 0.00 | 0 | 0 |
| TRY / R | On 16/03/2015 | Foreign Exchange Option | 5.00 | Put | | | 336.66710 | 360.127 | 17.74 | | 0.00 | 0 | 0 |
| TRY / R | On 16/03/2015 | Foreign Exchange Option | 5.01 | Call | | | 0.79010 | 0.665 | 17.93 | | 0.00 | 0 | 0 |
| TRY / R | On 16/03/2015 | Foreign Exchange Option | 5.01 | Put | | | 346.59010 | 370.066 | 17.93 | | 0.00 | 0 | 0 |
| TRY / R | On 12/06/2015 | Foreign Exchange Option | 4.99 | Call | | | 24.09340 | 22.187 | 13.52 | | 0.00 | 0 | 0 |
| TRY / R | On 12/06/2015 | Foreign Exchange Option | 4.99 | Put | | | 384.49340 | 406.187 | 13.52 | | 0.00 | 0 | 0 |
| TRY / R | On 12/06/2015 | Foreign Exchange Option | 5.00 | Call | | | 23.12410 | 21.279 | 13.57 | | 0.00 | 0 | 0 |
| TRY / R | On 12/06/2015 | Foreign Exchange Option | 5.00 | Put | | | 393.52410 | 415.279 | 13.57 | | 0.00 | 0 | 0 |
| TRY / R | On 12/06/2015 | Foreign Exchange Option | 5.01 | Call | | | 22.19620 | 20.410 | 13.63 | | 0.00 | 0 | 0 |
| TRY / R | On 12/06/2015 | Foreign Exchange Option | 5.01 | Put | | | 402.59620 | 424.410 | 13.63 | | 0.00 | 0 | 0 |
| TRY / R | On 14/09/2015 | Foreign Exchange Option | 4.61 | Call | | | 142.67900 | 134.291 | 10.96 | | 0.00 | 0 | 0 |
| TRY / R | On 14/09/2015 | Foreign Exchange Option | 4.61 | Put | | | 149.47900 | 160.291 | 10.96 | | 0.00 | 0 | 0 |
| TRY / R | On 14/09/2015 | Foreign Exchange Option | 4.59 | Call | | | 152.45450 | 143.519 | 10.96 | | 0.00 | 0 | 0 |
| TRY / R | On 14/09/2015 | Foreign Exchange Option | 4.59 | Put | | | 139.25450 | 149.519 | 10.96 | | 0.00 | 0 | 0 |
| TRY / R | On 14/09/2015 | Foreign Exchange Option | 4.60 | Call | | | 147.02920 | 138.400 | 10.93 | | 0.00 | 0 | 0 |
| TRY / R | On 14/09/2015 | Foreign Exchange Option | 4.60 | Put | | | 143.82920 | 154.400 | 10.93 | | 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 | | | 1.66800 | | 1.69400 | | | | 0.00 | 0 | 12 |

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------|-------------------|------------|-----------------------|------------------|------------------|
| ZMW / R On 12/06/2015 Foreign Exchange Future | | | 1.61220 | | 1.63570 | | | 0.00 | 0 | 0 |
| ZMW / R On 14/09/2015 Foreign Exchange Future | | | 1.55750 | | 1.58030 | | | 0.00 | 0 | 0 |
| Total ZMW / R Future | | | | | | | | 0.00 | 0 | 12 |
| Total ZMW / R | | | | | | | | 0.00 | 0 | 12 |
| Total Futures | | | | | | | | 808327536.90 | 80,687 | 1,832,396 |
| Total Options | | | | | | | | 9280516.08 | 43,618 | 2,012,052 |
| Grand Total: | | | | | | | | 817,608,052.98 | 124,305 | 3,844,448 |