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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 28/08/2015

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------|------------------|---------------|
| \$ / R On 31/08/2015 Foreign Exchange Future | | | 13.23680 | | 13.08230 | | | 0.0000 | 0.00 | 0 | 600 |
| \$ / R On 03/09/2015 Foreign Exchange Future | | | 13.23880 | | 13.08250 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 08/09/2015 Foreign Exchange Future | | | 13.24850 | | 13.09380 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 10/09/2015 Foreign Exchange Future | | | 13.25280 | | 13.09840 | | | 0.0000 | 0.00 | 0 | 285 |
| \$ / R On 14/09/2015 Foreign Exchange Future | | | 13.26260 | | 13.10760 | | | 0.0000 | 527,864,742.60 | 39,801 | 549,573 |
| \$ / R On 17/09/2015 Foreign Exchange Future | | | 13.26990 | | 13.11450 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 25/09/2015 Foreign Exchange Future | | | 13.28940 | | 13.13290 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 28/09/2015 Foreign Exchange Future | | | 13.29670 | | 13.13980 | | | 0.0000 | 0.00 | 0 | 1,700 |
| \$ / R On 30/09/2015 Foreign Exchange Future | | | 13.30160 | | 13.14440 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 13/10/2015 Foreign Exchange Future | | | 13.33230 | | 13.17460 | | | 0.0000 | 0.00 | 0 | 2,726 |
| \$ / R On 28/10/2015 Foreign Exchange Future | | | 13.36760 | | 13.20940 | | | 0.0000 | 0.00 | 0 | 250 |
| \$ / R On 05/11/2015 Foreign Exchange Future | | | 13.38660 | | 13.22830 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 17/11/2015 Foreign Exchange Future | | | 13.41530 | | 13.25660 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 18/11/2015 Foreign Exchange Future | | | 13.41770 | | 13.25900 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 20/11/2015 Foreign Exchange Future | | | 13.42250 | | 13.26370 | | | 0.0000 | 0.00 | 0 | 8,000 |
| \$ / R On 25/11/2015 Foreign Exchange Future | | | 13.43450 | | 13.27560 | | | 0.0000 | 0.00 | 0 | 250 |
| \$ / R On 08/12/2015 Foreign Exchange Future | | | 13.46600 | | 13.30690 | | | 0.0000 | 0.00 | 0 | 276 |
| \$ / R On 11/12/2015 Foreign Exchange Future | | | 13.47340 | | 13.31420 | | | 0.0000 | 84,639,898.80 | 6,282 | 201,512 |
| \$ / R On 21/12/2015 Foreign Exchange Future | | | 13.49780 | | 13.33860 | | | 0.0000 | 0.00 | 0 | 250 |
| \$ / R On 13/01/2016 Foreign Exchange Future | | | 13.55420 | | 13.39480 | | | 0.0000 | 0.00 | 0 | 1,150 |
| \$ / R On 27/01/2016 Foreign Exchange Future | | | 13.58850 | | 13.42900 | | | 0.0000 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-----------------------|------------------|----------------|
| \$ / R | On | 12/02/2016 | Foreign Exchange Future | | | 13.62770 | | 13.46800 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 25/02/2016 | Foreign Exchange Future | | | 13.65950 | | 13.49970 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 11/03/2016 | Foreign Exchange Future | | | 13.69660 | | 13.53630 | | | 0.0000 | 0.00 | 0 | 272 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Future | | | 13.70400 | | 13.54360 | | | 0.0000 | 20,556,000.00 | 1,500 | 24,163 |
| \$ / R | On | 29/03/2016 | Foreign Exchange Future | | | 13.74130 | | 13.58020 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Future | | | 13.81080 | | 13.64840 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Future | | | 13.88780 | | 13.72400 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 06/06/2016 | Foreign Exchange Future | | | 13.91320 | | 13.74900 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Future | | | 13.92100 | | 13.75660 | | | 0.0000 | 0.00 | 0 | 264 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Future | | | 13.93130 | | 13.76680 | | | 0.0000 | 6,965,650.00 | 500 | 14,960 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Future | | | 13.97020 | | 13.80490 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Future | | | 14.04530 | | 13.87870 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 11/08/2016 | Foreign Exchange Future | | | 14.08410 | | 13.91690 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Future | | | 14.12300 | | 13.95500 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Future | | | 14.17210 | | 14.00420 | | | 0.0000 | 0.00 | 0 | 259 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Future | | | 14.18160 | | 14.01390 | | | 0.0000 | 0.00 | 0 | 700 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Future | | | 14.20320 | | 14.03580 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Future | | | 14.27030 | | 14.10380 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Future | | | 14.34950 | | 14.18400 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Future | | | 14.38780 | | 14.22290 | | | 0.0000 | 0.00 | 0 | 251 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Future | | | 14.39980 | | 14.23500 | | | 0.0000 | 0.00 | 0 | 0 |
| Total \$ / R Future | | | | | | | | | | | | 640,026,291.40 | 48,083 | 807,441 |
| \$ / R | On | 31/08/2015 | Foreign Exchange Option | 12.30 | Call | | | 782.63030 | 936.824 | 23.81 | 0.9997 | 0.00 | 0 | 0 |
| \$ / R | On | 31/08/2015 | Foreign Exchange Option | 12.30 | Put | | | 0.33030 | 0.024 | 23.81 | 0.0003 | 0.00 | 0 | 0 |
| \$ / R | On | 03/09/2015 | Foreign Exchange Option | 13.03 | Put | | | 87.41330 | 41.399 | 17.48 | 0.2356 | 0.00 | 0 | 0 |
| \$ / R | On | 03/09/2015 | Foreign Exchange Option | 13.02 | Call | | | 146.06200 | 258.146 | 17.54 | 0.7740 | 0.00 | 0 | 3,000 |
| \$ / R | On | 03/09/2015 | Foreign Exchange Option | 13.02 | Put | | | 83.56200 | 39.346 | 17.54 | 0.2260 | 0.00 | 0 | 0 |
| \$ / R | On | 03/09/2015 | Foreign Exchange Option | 13.03 | Call | | | 139.91330 | 250.199 | 17.48 | 0.7644 | 0.00 | 0 | 3,000 |
| \$ / R | On | 08/09/2015 | Foreign Exchange Option | 12.95 | Call | | | 234.26130 | 343.517 | 16.43 | 0.7919 | 0.00 | 0 | 0 |
| \$ / R | On | 08/09/2015 | Foreign Exchange Option | 12.95 | Put | | | 90.46130 | 45.017 | 16.43 | 0.2081 | 0.00 | 0 | 3,000 |
| \$ / R | On | 08/09/2015 | Foreign Exchange Option | 13.18 | Call | | | 118.89710 | 187.030 | 16.42 | 0.5777 | 0.00 | 0 | 1,000 |
| \$ / R | On | 08/09/2015 | Foreign Exchange Option | 13.18 | Put | | | 205.09710 | 118.530 | 16.42 | 0.4223 | 0.00 | 0 | 0 |
| \$ / R | On | 10/09/2015 | Foreign Exchange Option | 12.16 | Call | | | 941.47660 | 1,094.816 | 20.21 | 0.9885 | 0.00 | 0 | 0 |
| \$ / R | On | 10/09/2015 | Foreign Exchange Option | 12.16 | Put | | | 3.07660 | 2.016 | 20.21 | 0.0115 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.20 | Call | | | 1,907.77950 | 2,062.701 | 24.17 | 0.9995 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.20 | Put | | | 0.17950 | 0.101 | 24.17 | 0.0005 | 0.00 | 0 | 8,775 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.49 | Call | | | 1,618.15820 | 1,772.908 | 22.77 | 0.9984 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.49 | Put | | | 0.55820 | 0.308 | 22.77 | 0.0016 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.00 | Call | | | 2,107.68160 | 2,262.647 | 25.13 | 0.9997 | 0.00 | 0 | 33,750 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.60 | Put | | | 0.01660 | 0.010 | 27.06 | 0.0001 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.98 | Call | | | 2,127.67540 | 2,282.643 | 25.23 | 0.9998 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.98 | Put | | | 0.07540 | 0.043 | 25.23 | 0.0002 | 0.00 | 0 | 24,142 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 14.30 | Put | | | 1,203.67990 | 1,053.010 | 21.97 | 0.9411 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 14.45 | Call | | | 7.91730 | 11.036 | 22.73 | 0.0424 | 0.00 | 0 | 48,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 14.45 | Put | | | 1,350.31730 | 1,198.436 | 22.73 | 0.9576 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.56 | Call | | | 2,547.61420 | 2,702.606 | 26.80 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.56 | Put | | | 0.01420 | 0.006 | 26.80 | 0.0000 | 0.00 | 0 | 18,946 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.60 | Call | | | 2,507.61660 | 2,662.610 | 27.06 | 0.9999 | 0.00 | 0 | 2,900 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.28 | Put | | | 300.36830 | 198.929 | 16.64 | 0.5074 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.40 | Call | | | 95.93640 | 137.165 | 17.28 | 0.3983 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.40 | Put | | | 388.33640 | 274.565 | 17.28 | 0.6017 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 18.50 | Call | | | 0.04340 | 0.074 | 43.58 | 0.0002 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 18.50 | Put | | | 5,392.44340 | 5,237.474 | 43.58 | 0.9998 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 14.30 | Call | | | 11.27990 | 15.610 | 21.97 | 0.0589 | 0.00 | 0 | 50,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.10 | Put | | | 186.89900 | 112.208 | 16.04 | 0.3544 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.15 | Call | | | 173.51090 | 245.815 | 16.19 | 0.6032 | 0.00 | 0 | 2,310 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.15 | Put | | | 215.91090 | 133.215 | 16.19 | 0.3968 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 14.58 | Call | | | 5.58990 | 8.241 | 23.38 | 0.0321 | 0.00 | 0 | 22,320 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 14.58 | Put | | | 1,477.98990 | 1,325.641 | 23.38 | 0.9679 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.28 | Call | | | 127.96830 | 181.529 | 16.64 | 0.4926 | 0.00 | 0 | 17,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.00 | Put | | | 138.59990 | 76.767 | 15.76 | 0.2725 | 0.00 | 0 | 501 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.06 | Call | | | 214.15670 | 299.589 | 15.93 | 0.6790 | 0.00 | 0 | 18,946 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.06 | Put | | | 166.55670 | 96.989 | 15.93 | 0.3210 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 14.00 | Call | | | 22.44570 | 32.050 | 20.46 | 0.1145 | 0.00 | 0 | 92,500 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 14.00 | Put | | | 914.84570 | 769.450 | 20.46 | 0.8855 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.10 | Call | | | 194.49900 | 274.808 | 16.04 | 0.6456 | 0.00 | 0 | 20,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.86 | Put | | | 85.31910 | 41.081 | 15.35 | 0.1718 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.90 | Call | | | 306.45430 | 412.322 | 15.47 | 0.8015 | 0.00 | 0 | 18,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.90 | Put | | | 98.85430 | 49.722 | 15.47 | 0.1985 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.25 | Call | | | 137.39770 | 194.420 | 16.48 | 0.5178 | 0.00 | 0 | 402 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.25 | Put | | | 279.79770 | 181.820 | 16.48 | 0.4822 | 0.00 | 0 | 501 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.00 | Call | | | 246.19990 | 339.367 | 15.76 | 0.7275 | 0.00 | 0 | 53,650 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.70 | Put | | | 43.78140 | 17.096 | 14.89 | 0.0861 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.75 | Call | | | 412.30590 | 535.557 | 15.03 | 0.8909 | 0.00 | 0 | 950 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.75 | Put | | | 54.70590 | 22.957 | 15.03 | 0.1091 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.07 | Call | | | 209.11430 | 293.263 | 15.96 | 0.6707 | 0.00 | 0 | 20,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 13.07 | Put | | | 171.51430 | 100.663 | 15.96 | 0.3293 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.86 | Call | | | 332.91910 | 443.681 | 15.35 | 0.8282 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.60 | Put | | | 26.85710 | 8.893 | 14.60 | 0.0503 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.62 | Call | | | 517.35790 | 652.808 | 14.66 | 0.9436 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.62 | Put | | | 29.75790 | 10.208 | 14.66 | 0.0564 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.92 | Call | | | 293.72330 | 397.093 | 15.53 | 0.7875 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.92 | Put | | | 106.12330 | 54.493 | 15.53 | 0.2125 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.70 | Call | | | 451.38140 | 579.696 | 14.89 | 0.9139 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.50 | Put | | | 15.46200 | 6.650 | 15.51 | 0.0371 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.51 | Call | | | 613.99000 | 759.439 | 15.42 | 0.9618 | 0.00 | 0 | 3,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.51 | Put | | | 16.39000 | 6.839 | 15.42 | 0.0382 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.80 | Call | | | 375.05530 | 492.834 | 15.18 | 0.8644 | 0.00 | 0 | 200 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.80 | Put | | | 67.45530 | 30.234 | 15.18 | 0.1356 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.60 | Call | | | 534.45710 | 671.493 | 14.60 | 0.9497 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.40 | Put | | | 9.77860 | 5.069 | 16.43 | 0.0278 | 0.00 | 0 | 0 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.44 | Call | | 678.68210 | 828.240 | 16.06 | 0.9689 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.44 | Put | | 11.08210 | 5.640 | 16.06 | 0.0311 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.67 | Call | | 475.64790 | 606.783 | 14.80 | 0.9260 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.67 | Put | | 38.04790 | 14.183 | 14.80 | 0.0740 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.50 | Call | | 623.06200 | 769.250 | 15.51 | 0.9629 | 0.00 | 0 | 33,750 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.27 | Put | | 6.59710 | 3.644 | 17.62 | 0.0195 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.30 | Call | | 814.81170 | 966.524 | 17.35 | 0.9789 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.30 | Put | | 7.21170 | 3.924 | 17.35 | 0.0211 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.55 | Call | | 578.14960 | 720.265 | 15.05 | 0.9569 | 0.00 | 0 | 3,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.55 | Put | | 20.54960 | 7.665 | 15.05 | 0.0431 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.40 | Call | | 717.37860 | 867.669 | 16.43 | 0.9722 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.13 | Put | | 4.41170 | 2.619 | 18.91 | 0.0136 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.20 | Call | | 912.98040 | 1,065.680 | 18.27 | 0.9838 | 0.00 | 0 | 40 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.20 | Put | | 5.38040 | 3.080 | 18.27 | 0.0162 | 0.00 | 0 | 50,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.48 | Call | | 641.33130 | 788.891 | 15.70 | 0.9650 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.48 | Put | | 13.73130 | 6.291 | 15.70 | 0.0350 | 0.00 | 0 | 8,500 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.27 | Call | | 844.19710 | 996.244 | 17.62 | 0.9805 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.06 | Put | | 3.63630 | 2.240 | 19.55 | 0.0115 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.08 | Call | | 1,031.44070 | 1,184.941 | 19.37 | 0.9880 | 0.00 | 0 | 12,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.08 | Put | | 3.84070 | 2.341 | 19.37 | 0.0120 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.39 | Call | | 727.08040 | 877.538 | 16.52 | 0.9730 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.39 | Put | | 9.48040 | 4.938 | 16.52 | 0.0270 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.13 | Call | | 982.01170 | 1,135.219 | 18.91 | 0.9864 | 0.00 | 0 | 1,237 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.80 | Put | | 1.84750 | 1.003 | 21.28 | 0.0051 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.00 | Call | | 1,110.69320 | 1,264.567 | 20.10 | 0.9900 | 0.00 | 0 | 13,700 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.00 | Put | | 3.09320 | 1.967 | 20.10 | 0.0100 | 0.00 | 0 | 39,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.23 | Call | | 883.46760 | 1,035.908 | 17.99 | 0.9824 | 0.00 | 0 | 5,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.23 | Put | | 5.86760 | 3.308 | 17.99 | 0.0176 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.06 | Call | | 1,051.23630 | 1,204.840 | 19.55 | 0.9885 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.60 | Put | | 0.85550 | 0.468 | 22.24 | 0.0024 | 0.00 | 0 | 540 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.62 | Call | | 1,488.52430 | 1,643.105 | 22.15 | 0.9974 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.62 | Put | | 0.92430 | 0.505 | 22.15 | 0.0026 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.10 | Call | | 1,011.65830 | 1,165.048 | 19.18 | 0.9873 | 0.00 | 0 | 40 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.10 | Put | | 4.05830 | 2.448 | 19.18 | 0.0127 | 0.00 | 0 | 13,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.80 | Call | | 1,309.44750 | 1,463.603 | 21.28 | 0.9949 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.50 | Put | | 0.58030 | 0.319 | 22.73 | 0.0017 | 0.00 | 0 | 27,540 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.51 | Call | | 1,598.20330 | 1,752.932 | 22.68 | 0.9983 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.51 | Put | | 0.60330 | 0.332 | 22.68 | 0.0017 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.04 | Call | | 1,071.04400 | 1,224.744 | 19.73 | 0.9891 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 12.04 | Put | | 3.44400 | 2.144 | 19.73 | 0.0109 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.60 | Call | | 1,508.45550 | 1,663.068 | 22.24 | 0.9976 | 0.00 | 0 | 500 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.24 | Put | | 0.21000 | 0.118 | 23.98 | 0.0006 | 0.00 | 0 | 48,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.29 | Call | | 1,817.85560 | 1,972.743 | 23.74 | 0.9992 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.29 | Put | | 0.25560 | 0.143 | 23.74 | 0.0008 | 0.00 | 0 | 50,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.75 | Call | | 1,359.12530 | 1,513.429 | 21.52 | 0.9957 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.75 | Put | | 1.52530 | 0.829 | 21.52 | 0.0043 | 0.00 | 0 | 2,310 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.50 | Call | | 1,608.18030 | 1,762.920 | 22.73 | 0.9983 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.00 | Put | | 0.08160 | 0.047 | 25.13 | 0.0003 | 0.00 | 0 | 59,545 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.17 | Call | | 1,937.75950 | 2,092.690 | 24.32 | 0.9995 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.17 | Put | | 0.15950 | 0.090 | 24.32 | 0.0005 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.54 | Call | | 1,568.27790 | 1,722.972 | 22.53 | 0.9980 | 0.00 | 0 | 0 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.54 | Put | | 0.67790 | 0.372 | 22.53 | 0.0020 | 0.00 | 0 | 50,000 |
| \$ / R | On | 14/09/2015 | Foreign Exchange Option | 11.24 | Call | | 1,867.81000 | 2,022.718 | 23.98 | 0.9994 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2015 | Foreign Exchange Option | 13.00 | Call | | 266.39000 | 359.116 | 15.92 | 0.7157 | 0.00 | 0 | 2,000 |
| \$ / R | On | 17/09/2015 | Foreign Exchange Option | 13.00 | Put | | 151.89000 | 89.216 | 15.92 | 0.2843 | 0.00 | 0 | 0 |
| \$ / R | On | 17/09/2015 | Foreign Exchange Option | 12.98 | Call | | 277.66140 | 372.768 | 15.86 | 0.7302 | 0.00 | 0 | 4,000 |
| \$ / R | On | 17/09/2015 | Foreign Exchange Option | 12.98 | Put | | 143.16140 | 82.868 | 15.86 | 0.2698 | 0.00 | 0 | 0 |
| \$ / R | On | 25/09/2015 | Foreign Exchange Option | 13.09 | Call | | 263.79600 | 345.763 | 15.96 | 0.6421 | 0.00 | 0 | 2,500 |
| \$ / R | On | 25/09/2015 | Foreign Exchange Option | 13.09 | Put | | 220.89600 | 146.363 | 15.96 | 0.3579 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 10.80 | Call | | 2,339.96690 | 2,496.770 | 21.14 | 0.9997 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 10.80 | Put | | 0.16690 | 0.070 | 21.14 | 0.0003 | 0.00 | 0 | 300 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 11.15 | Call | | 1,990.24310 | 2,146.932 | 19.86 | 0.9989 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 11.15 | Put | | 0.44310 | 0.232 | 19.86 | 0.0011 | 0.00 | 0 | 250 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 11.40 | Call | | 1,740.70310 | 1,897.240 | 18.95 | 0.9976 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 16.80 | Put | | 3,660.42220 | 3,503.749 | 26.77 | 0.9985 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 11.40 | Put | | 0.90310 | 0.540 | 18.95 | 0.0024 | 0.00 | 0 | 1,000 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 13.27 | Call | | 203.21810 | 264.774 | 16.27 | 0.5264 | 0.00 | 0 | 250 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 13.27 | Put | | 333.41810 | 238.074 | 16.27 | 0.4736 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 14.00 | Call | | 60.37720 | 77.819 | 19.59 | 0.1910 | 0.00 | 0 | 1,000 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 14.00 | Put | | 920.57720 | 781.119 | 19.59 | 0.8090 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2015 | Foreign Exchange Option | 16.80 | Call | | 0.22220 | 0.449 | 26.77 | 0.0015 | 0.00 | 0 | 300 |
| \$ / R | On | 30/09/2015 | Foreign Exchange Option | 12.80 | Call | | 455.33700 | 565.452 | 14.95 | 0.8100 | 0.00 | 0 | 0 |
| \$ / R | On | 30/09/2015 | Foreign Exchange Option | 12.80 | Put | | 110.93700 | 63.852 | 14.95 | 0.1900 | 0.00 | 0 | 0 |
| \$ / R | On | 13/10/2015 | Foreign Exchange Option | 12.88 | Call | | 462.70550 | 564.320 | 15.22 | 0.7473 | 0.00 | 0 | 0 |
| \$ / R | On | 13/10/2015 | Foreign Exchange Option | 12.88 | Put | | 168.10550 | 112.020 | 15.22 | 0.2527 | 0.00 | 0 | 0 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 16.98 | Call | | 19.43090 | 20.191 | 30.61 | 0.0322 | 0.00 | 0 | 300 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 16.98 | Put | | 3,790.03090 | 3,632.591 | 30.61 | 0.9678 | 0.00 | 0 | 0 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 10.80 | Call | | 2,411.14170 | 2,568.976 | 19.97 | 0.9960 | 0.00 | 0 | 0 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 10.80 | Put | | 1.74170 | 1.376 | 19.97 | 0.0040 | 0.00 | 0 | 300 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 11.15 | Call | | 2,062.61990 | 2,219.901 | 18.30 | 0.9931 | 0.00 | 0 | 0 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 11.15 | Put | | 3.21990 | 2.301 | 18.30 | 0.0069 | 0.00 | 0 | 250 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 13.56 | Call | | 239.92660 | 293.875 | 17.42 | 0.4344 | 0.00 | 0 | 250 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 13.56 | Put | | 590.52660 | 486.275 | 17.42 | 0.5656 | 0.00 | 0 | 0 |
| \$ / R | On | 05/11/2015 | Foreign Exchange Option | 12.72 | Call | | 658.74850 | 770.533 | 14.92 | 0.7939 | 0.00 | 0 | 300 |
| \$ / R | On | 05/11/2015 | Foreign Exchange Option | 12.72 | Put | | 150.44850 | 103.933 | 14.92 | 0.2061 | 0.00 | 0 | 0 |
| \$ / R | On | 05/11/2015 | Foreign Exchange Option | 13.00 | Call | | 492.66270 | 584.567 | 15.67 | 0.6787 | 0.00 | 0 | 300 |
| \$ / R | On | 05/11/2015 | Foreign Exchange Option | 13.00 | Put | | 264.36270 | 197.967 | 15.67 | 0.3213 | 0.00 | 0 | 0 |
| \$ / R | On | 17/11/2015 | Foreign Exchange Option | 13.15 | Call | | 466.07330 | 548.191 | 16.10 | 0.6184 | 0.00 | 0 | 12,500 |
| \$ / R | On | 17/11/2015 | Foreign Exchange Option | 13.15 | Put | | 359.47330 | 282.890 | 16.10 | 0.3816 | 0.00 | 0 | 0 |
| \$ / R | On | 18/11/2015 | Foreign Exchange Option | 13.17 | Call | | 461.41970 | 542.277 | 16.17 | 0.6108 | 0.00 | 0 | 6,000 |
| \$ / R | On | 18/11/2015 | Foreign Exchange Option | 13.17 | Put | | 372.41970 | 294.577 | 16.17 | 0.3892 | 0.00 | 0 | 0 |
| \$ / R | On | 20/11/2015 | Foreign Exchange Option | 13.14 | Call | | 483.33530 | 566.197 | 16.12 | 0.6232 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 20/11/2015 | Foreign Exchange Option | 13.14 | Put | | | 359.63530 | 283.697 | 16.12 | 0.3768 | 0.00 | 0 | 8,000 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 12.85 | Call | | | 651.14330 | 753.115 | 15.22 | 0.7355 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 12.85 | Put | | | 225.54330 | 168.615 | 15.22 | 0.2645 | 0.00 | 0 | 15,000 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 12.93 | Call | | | 606.37850 | 702.886 | 15.45 | 0.7053 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 12.93 | Put | | | 260.77850 | 198.386 | 15.45 | 0.2947 | 0.00 | 0 | 201 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.03 | Call | | | 554.30140 | 644.066 | 15.75 | 0.6671 | 0.00 | 0 | 5,000 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 17.45 | Put | | | 4,220.89830 | 4,068.220 | 32.45 | 0.9397 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 10.80 | Call | | | 2,480.53020 | 2,638.422 | 19.06 | 0.9910 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 10.80 | Put | | | 4.93020 | 3.921 | 19.06 | 0.0090 | 0.00 | 0 | 300 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 11.15 | Call | | | 2,133.85400 | 2,291.135 | 17.83 | 0.9847 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 11.15 | Put | | | 8.25400 | 6.635 | 17.83 | 0.0153 | 0.00 | 0 | 250 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.73 | Put | | | 753.73240 | 642.981 | 17.98 | 0.5795 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 12.63 | Call | | | 789.79930 | 912.319 | 14.92 | 0.8092 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 12.63 | Put | | | 144.19930 | 107.819 | 14.92 | 0.1908 | 0.00 | 0 | 5,000 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.85 | Call | | | 270.82410 | 313.924 | 18.39 | 0.3859 | 0.00 | 0 | 250 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.85 | Put | | | 845.22410 | 729.424 | 18.39 | 0.6141 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 17.45 | Call | | | 46.49830 | 52.720 | 32.45 | 0.0603 | 0.00 | 0 | 300 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.33 | Put | | | 477.01430 | 388.505 | 16.65 | 0.4459 | 0.00 | 0 | 201 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.43 | Call | | | 387.18830 | 450.568 | 16.95 | 0.5183 | 0.00 | 0 | 5,000 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.43 | Put | | | 541.58830 | 446.068 | 16.95 | 0.4817 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.65 | Call | | | 320.30190 | 372.108 | 17.70 | 0.4450 | 0.00 | 0 | 15,000 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.65 | Put | | | 694.70190 | 587.608 | 17.70 | 0.5550 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.73 | Call | | | 299.33240 | 347.481 | 17.98 | 0.4205 | 0.00 | 0 | 201 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.03 | Put | | | 308.70140 | 239.566 | 15.75 | 0.3329 | 0.00 | 0 | 5,000 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.24 | Call | | | 458.25100 | 534.469 | 16.38 | 0.5874 | 0.00 | 0 | 5,000 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.24 | Put | | | 422.65100 | 339.969 | 16.38 | 0.4126 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.25 | Call | | | 454.10190 | 529.705 | 16.41 | 0.5836 | 0.00 | 0 | 15,000 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.25 | Put | | | 428.50190 | 345.205 | 16.41 | 0.4164 | 0.00 | 0 | 15,000 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.33 | Call | | | 422.61430 | 493.005 | 16.65 | 0.5541 | 0.00 | 0 | 201 |
| \$ / R | On | 08/12/2015 | Foreign Exchange Option | 12.34 | Call | | | 1,057.67180 | 1,191.609 | 14.70 | 0.8774 | 0.00 | 0 | 0 |
| \$ / R | On | 08/12/2015 | Foreign Exchange Option | 12.34 | Put | | | 90.77180 | 65.609 | 14.70 | 0.1226 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.28 | Call | | | 500.96920 | 575.445 | 16.51 | 0.5822 | 0.00 | 0 | 150 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.28 | Put | | | 466.76920 | 382.045 | 16.51 | 0.4178 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.40 | Call | | | 455.09600 | 522.129 | 16.86 | 0.5421 | 0.00 | 0 | 1,300 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.40 | Put | | | 540.89600 | 448.729 | 16.86 | 0.4579 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.05 | Call | | | 604.88750 | 692.594 | 15.85 | 0.6621 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.05 | Put | | | 340.68750 | 269.194 | 15.85 | 0.3379 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.10 | Call | | | 580.65210 | 665.384 | 15.99 | 0.6445 | 0.00 | 0 | 13,241 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.10 | Put | | | 366.45210 | 291.984 | 15.99 | 0.3555 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.20 | Call | | | 534.95730 | 613.896 | 16.28 | 0.6097 | 0.00 | 0 | 677 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.20 | Put | | | 420.75730 | 340.496 | 16.28 | 0.3903 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.86 | Call | | | 705.82700 | 805.204 | 15.30 | 0.7287 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.86 | Put | | | 251.62700 | 191.805 | 15.30 | 0.2713 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.90 | Call | | | 683.38430 | 780.270 | 15.41 | 0.7148 | 0.00 | 0 | 15,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.90 | Put | | | 269.18430 | 206.870 | 15.41 | 0.2852 | 0.00 | 0 | 100 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.00 | Call | | | 630.07330 | 720.804 | 15.70 | 0.6797 | 0.00 | 0 | 1,197 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.00 | Put | | 315.87330 | 247.404 | 15.70 | 0.3203 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.60 | Call | | 870.05430 | 991.516 | 14.97 | 0.8092 | 0.00 | 0 | 30,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.60 | Put | | 155.85430 | 118.116 | 14.97 | 0.1908 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.76 | Call | | 764.78560 | 872.322 | 15.09 | 0.7619 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.76 | Put | | 210.58560 | 158.922 | 15.09 | 0.2381 | 0.00 | 0 | 402 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.80 | Call | | 740.70850 | 843.865 | 15.13 | 0.7494 | 0.00 | 0 | 17,883 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.80 | Put | | 226.50850 | 170.465 | 15.13 | 0.2506 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.56 | Call | | 899.19600 | 1,022.604 | 14.93 | 0.8203 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.56 | Put | | 144.99600 | 109.204 | 14.93 | 0.1797 | 0.00 | 0 | 2,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.57 | Call | | 891.85880 | 1,014.786 | 14.94 | 0.8175 | 0.00 | 0 | 10,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.57 | Put | | 147.65880 | 111.386 | 14.94 | 0.1825 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.58 | Call | | 884.55740 | 1,006.999 | 14.95 | 0.8148 | 0.00 | 0 | 150 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.58 | Put | | 150.35740 | 113.599 | 14.95 | 0.1852 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.18 | Call | | 1,201.12950 | 1,340.520 | 14.63 | 0.9075 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.18 | Put | | 66.92950 | 47.120 | 14.63 | 0.0925 | 0.00 | 0 | 150 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.20 | Call | | 1,184.20570 | 1,322.881 | 14.65 | 0.9037 | 0.00 | 0 | 1,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.20 | Put | | 70.00570 | 49.481 | 14.65 | 0.0963 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.50 | Call | | 943.90930 | 1,070.154 | 14.89 | 0.8362 | 0.00 | 0 | 500 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.50 | Put | | 129.70930 | 96.754 | 14.89 | 0.1638 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.10 | Call | | 1,269.83780 | 1,411.937 | 14.57 | 0.9215 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.10 | Put | | 55.63780 | 38.537 | 14.57 | 0.0785 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.15 | Call | | 1,226.71010 | 1,367.145 | 14.61 | 0.9129 | 0.00 | 0 | 1,650 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.15 | Put | | 62.51010 | 43.744 | 14.61 | 0.0871 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.16 | Call | | 1,218.15750 | 1,358.249 | 14.62 | 0.9111 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.16 | Put | | 63.95750 | 44.849 | 14.62 | 0.0889 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.95 | Call | | 1,402.64780 | 1,553.886 | 15.00 | 0.9372 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.95 | Put | | 38.44780 | 30.486 | 15.00 | 0.0628 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.00 | Call | | 1,357.83740 | 1,506.360 | 14.85 | 0.9323 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.00 | Put | | 43.63740 | 32.960 | 14.85 | 0.0677 | 0.00 | 0 | 121,600 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.04 | Call | | 1,322.37040 | 1,468.482 | 14.74 | 0.9282 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.04 | Put | | 48.17040 | 35.082 | 14.74 | 0.0718 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.75 | Call | | 1,592.25460 | 1,745.701 | 15.58 | 0.9535 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.75 | Put | | 28.05460 | 22.301 | 15.58 | 0.0465 | 0.00 | 0 | 20,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.80 | Call | | 1,544.55790 | 1,697.516 | 15.43 | 0.9499 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.80 | Put | | 30.35790 | 24.116 | 15.43 | 0.0501 | 0.00 | 0 | 1,100 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.90 | Call | | 1,449.73920 | 1,601.595 | 15.14 | 0.9417 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.90 | Put | | 35.53920 | 28.195 | 15.14 | 0.0583 | 0.00 | 0 | 8,210 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.40 | Call | | 1,930.32320 | 2,086.283 | 16.59 | 0.9727 | 0.00 | 0 | 1,197 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.40 | Put | | 16.12320 | 12.883 | 16.59 | 0.0273 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.60 | Call | | 1,736.33370 | 1,891.032 | 16.01 | 0.9630 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.60 | Put | | 22.13370 | 17.632 | 16.01 | 0.0370 | 0.00 | 0 | 800 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.61 | Call | | 1,726.68720 | 1,881.310 | 15.98 | 0.9624 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.61 | Put | | 22.48720 | 17.910 | 15.98 | 0.0376 | 0.00 | 0 | 580 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 10.95 | Call | | 2,372.07670 | 2,529.741 | 17.89 | 0.9864 | 0.00 | 0 | 4,331 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 10.95 | Put | | 7.87670 | 6.341 | 17.89 | 0.0136 | 0.00 | 0 | 8,917 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.00 | Call | | 2,322.73170 | 2,480.262 | 17.74 | 0.9853 | 0.00 | 0 | 1,177 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.00 | Put | | | 8.53170 | 6.862 | 17.74 | 0.0147 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.20 | Call | | | 2,125.93440 | 2,282.807 | 17.16 | 0.9800 | 0.00 | 0 | 39,222 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.20 | Put | | | 11.73440 | 9.407 | 17.16 | 0.0200 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.15 | Call | | | 4,164.71460 | 4,323.743 | 23.14 | 0.9993 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.15 | Put | | | 0.51460 | 0.344 | 23.14 | 0.0007 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.20 | Call | | | 4,114.80170 | 4,273.804 | 23.14 | 0.9991 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.20 | Put | | | 0.60170 | 0.404 | 23.14 | 0.0009 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.25 | Call | | | 4,064.90180 | 4,223.873 | 23.14 | 0.9990 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.25 | Put | | | 0.70180 | 0.474 | 23.14 | 0.0010 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 15.80 | Call | | | 93.95280 | 104.473 | 24.48 | 0.1256 | 0.00 | 0 | 53,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 15.80 | Put | | | 2,579.75280 | 2,431.073 | 24.48 | 0.8744 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 16.50 | Call | | | 79.53440 | 82.440 | 27.27 | 0.0947 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 16.50 | Put | | | 3,265.33440 | 3,109.040 | 27.27 | 0.9053 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 20.77 | Call | | | 4.57010 | 5.589 | 32.15 | 0.0077 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 20.77 | Put | | | 7,460.37010 | 7,302.189 | 32.15 | 0.9923 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.84 | Call | | | 162.13760 | 183.371 | 21.51 | 0.2178 | 0.00 | 0 | 8,200 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.84 | Put | | | 1,687.93760 | 1,549.971 | 21.51 | 0.7822 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.97 | Call | | | 149.44960 | 168.658 | 21.91 | 0.2012 | 0.00 | 0 | 8,210 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.97 | Put | | | 1,805.24960 | 1,665.258 | 21.91 | 0.7988 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 15.00 | Call | | | 146.71550 | 165.488 | 22.01 | 0.1976 | 0.00 | 0 | 61,100 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 15.00 | Put | | | 1,832.51550 | 1,692.089 | 22.01 | 0.8024 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.37 | Call | | | 220.85380 | 251.078 | 19.99 | 0.2921 | 0.00 | 0 | 580 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.37 | Put | | | 1,276.65380 | 1,147.678 | 19.99 | 0.7079 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.40 | Call | | | 216.38270 | 245.878 | 20.09 | 0.2866 | 0.00 | 0 | 4,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.40 | Put | | | 1,302.18270 | 1,172.478 | 20.09 | 0.7134 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.50 | Call | | | 202.31800 | 229.510 | 20.41 | 0.2690 | 0.00 | 0 | 1,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.50 | Put | | | 1,388.11800 | 1,256.110 | 20.41 | 0.7310 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.66 | Call | | | 371.16050 | 425.258 | 17.68 | 0.4611 | 0.00 | 0 | 2,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.66 | Put | | | 716.96050 | 611.858 | 17.68 | 0.5389 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.00 | Call | | | 287.10960 | 328.124 | 18.79 | 0.3707 | 0.00 | 0 | 16,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.00 | Put | | | 972.90960 | 854.724 | 18.79 | 0.6293 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.30 | Call | | | 231.75770 | 263.768 | 19.76 | 0.3055 | 0.00 | 0 | 20,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.30 | Put | | | 1,217.55770 | 1,090.368 | 19.76 | 0.6945 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.44 | Call | | | 440.90040 | 505.475 | 16.97 | 0.5290 | 0.00 | 0 | 39,222 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.44 | Put | | | 566.70040 | 472.075 | 16.97 | 0.4710 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.50 | Call | | | 420.51630 | 482.005 | 17.17 | 0.5098 | 0.00 | 0 | 14,950 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.50 | Put | | | 606.31630 | 508.605 | 17.17 | 0.4902 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.60 | Call | | | 388.85210 | 445.624 | 17.49 | 0.4789 | 0.00 | 0 | 1,300 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.60 | Put | | | 674.65210 | 572.224 | 17.49 | 0.5211 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.25 | Call | | | 513.45580 | 589.585 | 16.43 | 0.5924 | 0.00 | 0 | 201 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.25 | Put | | | 449.25580 | 366.185 | 16.43 | 0.4076 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 14.15 | Call | | | 283.99810 | 322.063 | 19.13 | 0.3499 | 0.00 | 0 | 250 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 14.15 | Put | | | 1,095.39810 | 974.263 | 19.13 | 0.6501 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 17.87 | Call | | | 58.84430 | 68.783 | 31.82 | 0.0692 | 0.00 | 0 | 300 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 17.87 | Put | | | 4,590.24430 | 4,440.983 | 31.82 | 0.9308 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 10.80 | Call | | | 2,545.07690 | 2,702.888 | 17.67 | 0.9892 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 10.80 | Put | | | 6.47690 | 5.088 | 17.67 | 0.0108 | 0.00 | 0 | 300 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 11.14 | Call | | | 2,210.34530 | 2,366.969 | 16.88 | 0.9810 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 11.14 | Put | | | 11.74530 | 9.169 | 16.88 | 0.0190 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 11.15 | Call | | | 2,200.55000 | 2,357.128 | 16.85 | 0.9807 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 11.15 | Put | | | 11.95000 | 9.328 | 16.85 | 0.0193 | 0.00 | 0 | 250 |
| \$ / R | On | 13/01/2016 | Foreign Exchange Option | 12.93 | Call | | | 781.53510 | 874.319 | 15.45 | 0.7067 | 0.00 | 0 | 0 |
| \$ / R | On | 13/01/2016 | Foreign Exchange Option | 12.93 | Put | | | 316.73510 | 250.119 | 15.45 | 0.2933 | 0.00 | 0 | 0 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 14.48 | Call | | | 319.01980 | 355.838 | 19.81 | 0.3324 | 0.00 | 0 | 250 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 14.48 | Put | | | 1,370.01980 | 1,247.339 | 19.81 | 0.6676 | 0.00 | 0 | 0 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 11.80 | Call | | | 1,684.00440 | 1,829.000 | 15.09 | 0.9329 | 0.00 | 0 | 0 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 11.80 | Put | | | 55.00440 | 40.500 | 15.09 | 0.0671 | 0.00 | 0 | 250 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 12.97 | Call | | | 806.82410 | 895.277 | 15.50 | 0.6970 | 0.00 | 0 | 4,600 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 12.97 | Put | | | 347.82410 | 276.777 | 15.50 | 0.3030 | 0.00 | 0 | 0 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 13.11 | Call | | | 736.66760 | 818.492 | 15.90 | 0.6557 | 0.00 | 0 | 3,600 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 13.11 | Put | | | 417.66760 | 339.992 | 15.90 | 0.3443 | 0.00 | 0 | 0 |
| \$ / R | On | 12/02/2016 | Foreign Exchange Option | 15.40 | Call | | | 227.02110 | 252.884 | 22.07 | 0.2292 | 0.00 | 0 | 1,000 |
| \$ / R | On | 12/02/2016 | Foreign Exchange Option | 15.40 | Put | | | 2,159.02110 | 2,025.184 | 22.07 | 0.7708 | 0.00 | 0 | 0 |
| \$ / R | On | 12/02/2016 | Foreign Exchange Option | 11.60 | Call | | | 1,916.66270 | 2,062.398 | 15.38 | 0.9448 | 0.00 | 0 | 0 |
| \$ / R | On | 12/02/2016 | Foreign Exchange Option | 11.60 | Put | | | 48.66270 | 34.698 | 15.38 | 0.0552 | 0.00 | 0 | 1,000 |
| \$ / R | On | 25/02/2016 | Foreign Exchange Option | 11.80 | Call | | | 1,773.01670 | 1,913.300 | 15.22 | 0.9220 | 0.00 | 0 | 0 |
| \$ / R | On | 25/02/2016 | Foreign Exchange Option | 11.80 | Put | | | 73.31670 | 53.799 | 15.22 | 0.0780 | 0.00 | 0 | 250 |
| \$ / R | On | 25/02/2016 | Foreign Exchange Option | 14.84 | Call | | | 326.16460 | 361.372 | 20.51 | 0.3080 | 0.00 | 0 | 250 |
| \$ / R | On | 25/02/2016 | Foreign Exchange Option | 14.84 | Put | | | 1,666.46460 | 1,541.872 | 20.51 | 0.6920 | 0.00 | 0 | 0 |
| \$ / R | On | 11/03/2016 | Foreign Exchange Option | 12.53 | Call | | | 1,221.47130 | 1,333.535 | 14.89 | 0.8080 | 0.00 | 0 | 0 |
| \$ / R | On | 11/03/2016 | Foreign Exchange Option | 12.53 | Put | | | 215.17130 | 166.935 | 14.89 | 0.1920 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.75 | Put | | | 2,455.76060 | 2,321.067 | 22.54 | 0.7743 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.05 | Call | | | 2,522.20100 | 2,673.708 | 16.02 | 0.9699 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.05 | Put | | | 28.60100 | 19.708 | 16.02 | 0.0301 | 0.00 | 0 | 1,500 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.55 | Call | | | 2,051.67140 | 2,196.551 | 15.49 | 0.9397 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.55 | Put | | | 58.07140 | 42.551 | 15.49 | 0.0603 | 0.00 | 0 | 42,370 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.75 | Put | | | 1,589.20230 | 1,467.554 | 20.15 | 0.6627 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.60 | Call | | | 2,005.71720 | 2,149.771 | 15.43 | 0.9357 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.60 | Put | | | 62.11720 | 45.771 | 15.43 | 0.0643 | 0.00 | 0 | 30,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 20.23 | Call | | | 47.24250 | 55.652 | 29.75 | 0.0482 | 0.00 | 0 | 1,500 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 20.23 | Put | | | 6,733.64250 | 6,581.652 | 29.75 | 0.9518 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.75 | Call | | | 249.36060 | 275.067 | 22.54 | 0.2257 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.21 | Put | | | 1,160.77410 | 1,050.251 | 18.77 | 0.5763 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.15 | Call | | | 214.48530 | 236.416 | 23.47 | 0.1946 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.15 | Put | | | 2,820.88530 | 2,682.416 | 23.47 | 0.8054 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.50 | Call | | | 201.41670 | 211.560 | 24.37 | 0.1731 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.50 | Put | | | 3,157.81670 | 3,007.560 | 24.37 | 0.8269 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.75 | Call | | | 382.80230 | 421.554 | 20.15 | 0.3373 | 0.00 | 0 | 31,070 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.55 | Put | | | 701.68880 | 608.477 | 17.02 | 0.4393 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.90 | Call | | | 358.06790 | 394.261 | 20.53 | 0.3170 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.90 | Put | | | 1,714.46790 | 1,590.261 | 20.53 | 0.6830 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.27 | Call | | | 303.77560 | 335.355 | 21.43 | 0.2726 | 0.00 | 0 | 38,000 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.27 | Put | | | 2,030.17560 | 1,901.355 | 21.43 | 0.7274 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.21 | Call | | | 494.37410 | 544.251 | 18.77 | 0.4237 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.80 | Put | | | 304.92910 | 247.153 | 15.20 | 0.2533 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.31 | Call | | | 470.69390 | 518.325 | 19.03 | 0.4060 | 0.00 | 0 | 43,156 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.31 | Put | | | 1,237.09390 | 1,124.325 | 19.03 | 0.5940 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.59 | Call | | | 411.93030 | 453.689 | 19.74 | 0.3606 | 0.00 | 0 | 1,204 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.59 | Put | | | 1,458.33030 | 1,339.689 | 19.74 | 0.6394 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.55 | Call | | | 695.28880 | 762.477 | 17.02 | 0.5607 | 0.00 | 0 | 12,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.26 | Put | | | 145.99290 | 112.261 | 14.74 | 0.1406 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.76 | Call | | | 621.94970 | 683.937 | 17.60 | 0.5134 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.76 | Put | | | 838.34970 | 739.937 | 17.60 | 0.4866 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.94 | Call | | | 566.45000 | 623.191 | 18.07 | 0.4756 | 0.00 | 0 | 788 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.94 | Put | | | 962.85000 | 859.191 | 18.07 | 0.5244 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.80 | Call | | | 1,048.52910 | 1,151.153 | 15.20 | 0.7467 | 0.00 | 0 | 31,070 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.05 | Put | | | 110.79480 | 85.492 | 14.96 | 0.1113 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.95 | Call | | | 962.57470 | 1,053.867 | 15.38 | 0.7106 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.95 | Put | | | 368.97470 | 299.867 | 15.38 | 0.2894 | 0.00 | 0 | 38,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.26 | Call | | | 812.25800 | 888.757 | 16.19 | 0.6313 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.26 | Put | | | 528.65800 | 444.757 | 16.19 | 0.3687 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.26 | Call | | | 1,429.59290 | 1,556.261 | 14.74 | 0.8594 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.95 | Put | | | 97.84150 | 74.775 | 15.06 | 0.0991 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.55 | Call | | | 1,215.48890 | 1,327.051 | 14.89 | 0.8038 | 0.00 | 0 | 12,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.55 | Put | | | 221.88890 | 173.051 | 14.89 | 0.1962 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.74 | Call | | | 1,087.06830 | 1,191.814 | 15.12 | 0.7609 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.74 | Put | | | 283.46830 | 227.814 | 15.12 | 0.2391 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.05 | Call | | | 1,604.39480 | 1,739.492 | 14.96 | 0.8887 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.80 | Put | | | 80.82600 | 60.845 | 15.22 | 0.0827 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.06 | Call | | | 1,595.76590 | 1,730.632 | 14.95 | 0.8875 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.06 | Put | | | 112.16590 | 86.632 | 14.95 | 0.1125 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.11 | Call | | | 1,552.83680 | 1,686.526 | 14.89 | 0.8809 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.11 | Put | | | 119.23680 | 92.526 | 14.89 | 0.1191 | 0.00 | 0 | 786 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.95 | Call | | | 1,691.44150 | 1,828.775 | 15.06 | 0.9009 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.91 | Put | | | 93.03040 | 70.819 | 15.11 | 0.0945 | 0.00 | 0 | 788 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.00 | Call | | | 1,647.74730 | 1,783.982 | 15.01 | 0.8950 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.00 | Put | | | 104.14730 | 79.982 | 15.01 | 0.1050 | 0.00 | 0 | 30,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.04 | Call | | | 1,613.03570 | 1,748.366 | 14.97 | 0.8900 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.04 | Put | | | 109.43570 | 84.366 | 14.97 | 0.1100 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.80 | Call | | | 1,824.42600 | 1,964.845 | 15.22 | 0.9173 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.83 | Call | | | 1,797.61010 | 1,937.439 | 15.19 | 0.9142 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.83 | Put | | | 84.01010 | 63.439 | 15.19 | 0.0858 | 0.00 | 0 | 1,204 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.91 | Call | | | 1,726.63040 | 1,864.819 | 15.11 | 0.9055 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2016 | Foreign Exchange Option | 11.80 | Call | | | 1,866.85050 | 2,007.588 | 15.21 | 0.9141 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2016 | Foreign Exchange Option | 11.80 | Put | | | 86.65050 | 66.288 | 15.21 | 0.0859 | 0.00 | 0 | 250 |
| \$ / R | On | 29/03/2016 | Foreign Exchange Option | 15.25 | Call | | | 337.72830 | 371.192 | 21.25 | 0.2881 | 0.00 | 0 | 250 |
| \$ / R | On | 29/03/2016 | Foreign Exchange Option | 15.25 | Put | | | 2,007.52830 | 1,879.892 | 21.25 | 0.7119 | 0.00 | 0 | 0 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 15.66 | Call | | | 342.62040 | 372.302 | 21.94 | 0.2696 | 0.00 | 0 | 250 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 15.66 | Put | | | 2,354.22040 | 2,221.502 | 21.94 | 0.7304 | 0.00 | 0 | 0 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 11.80 | Call | | | 1,945.58330 | 2,086.118 | 15.15 | 0.9095 | 0.00 | 0 | 0 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 11.80 | Put | | | 97.18330 | 75.318 | 15.15 | 0.0905 | 0.00 | 0 | 250 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 11.80 | Call | | | 2,031.07520 | 2,172.506 | 15.09 | 0.9055 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 11.80 | Put | | | 107.07520 | 84.706 | 15.09 | 0.0945 | 0.00 | 0 | 250 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 16.13 | Call | | | 350.63060 | 375.600 | 22.69 | 0.2531 | 0.00 | 0 | 250 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 16.13 | Put | | | 2,756.63060 | 2,617.800 | 22.69 | 0.7469 | 0.00 | 0 | 0 |
| \$ / R | On | 06/06/2016 | Foreign Exchange Option | 12.20 | Put | | | 171.07030 | 139.923 | 14.83 | 0.1420 | 0.00 | 0 | 1,000 |
| \$ / R | On | 06/06/2016 | Foreign Exchange Option | 15.45 | Call | | | 455.55420 | 490.898 | 21.21 | 0.3201 | 0.00 | 0 | 1,000 |
| \$ / R | On | 06/06/2016 | Foreign Exchange Option | 15.45 | Put | | | 2,156.55420 | 2,027.698 | 21.21 | 0.6799 | 0.00 | 0 | 0 |
| \$ / R | On | 06/06/2016 | Foreign Exchange Option | 12.20 | Call | | | 1,720.07030 | 1,853.123 | 14.83 | 0.8580 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.30 | Call | | | 1,037.54070 | 1,122.318 | 16.09 | 0.6523 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.30 | Put | | | 580.94070 | 501.318 | 16.09 | 0.3477 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.31 | Call | | | 1,033.18990 | 1,117.612 | 16.11 | 0.6502 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.31 | Put | | | 586.58990 | 506.612 | 16.11 | 0.3498 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.29 | Call | | | 1,041.92050 | 1,127.049 | 16.06 | 0.6545 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.29 | Put | | | 575.32050 | 496.049 | 16.06 | 0.3455 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.93 | Call | | | 560.08700 | 604.336 | 20.06 | 0.3829 | 0.00 | 0 | 330 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.93 | Put | | | 1,723.28700 | 1,603.036 | 20.06 | 0.6171 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.29 | Call | | | 1,053.32160 | 1,138.468 | 16.05 | 0.6558 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.29 | Put | | | 576.52160 | 497.168 | 16.05 | 0.3442 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.30 | Call | | | 1,048.93340 | 1,133.734 | 16.08 | 0.6537 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.30 | Put | | | 582.13340 | 502.434 | 16.08 | 0.3463 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.31 | Call | | | 1,044.57410 | 1,129.026 | 16.11 | 0.6516 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.31 | Put | | | 587.77410 | 507.726 | 16.11 | 0.3484 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 12.16 | Call | | | 1,774.21430 | 1,907.512 | 14.86 | 0.8628 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 12.16 | Put | | | 167.41430 | 136.212 | 14.86 | 0.1372 | 0.00 | 0 | 330 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 11.80 | Call | | | 2,124.66390 | 2,264.682 | 15.09 | 0.9019 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 11.80 | Put | | | 119.76390 | 94.482 | 15.09 | 0.0981 | 0.00 | 0 | 250 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 16.62 | Call | | | 365.47230 | 384.324 | 23.45 | 0.2410 | 0.00 | 0 | 250 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 16.62 | Put | | | 3,180.57230 | 3,034.125 | 23.45 | 0.7590 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 17.13 | Call | | | 401.98260 | 407.482 | 24.68 | 0.2348 | 0.00 | 0 | 250 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 17.13 | Put | | | 3,653.28260 | 3,492.182 | 24.68 | 0.7652 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 11.80 | Call | | | 2,209.59180 | 2,347.264 | 15.06 | 0.8999 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 11.80 | Put | | | 130.89180 | 101.964 | 15.06 | 0.1001 | 0.00 | 0 | 250 |
| \$ / R | On | 11/08/2016 | Foreign Exchange Option | 12.70 | Call | | | 1,550.49190 | 1,655.120 | 14.84 | 0.7839 | 0.00 | 0 | 0 |
| \$ / R | On | 11/08/2016 | Foreign Exchange Option | 12.70 | Put | | | 333.59190 | 271.020 | 14.84 | 0.2161 | 0.00 | 0 | 2,000 |
| \$ / R | On | 11/08/2016 | Foreign Exchange Option | 15.52 | Call | | | 585.63740 | 627.651 | 21.06 | 0.3562 | 0.00 | 0 | 2,000 |
| \$ / R | On | 11/08/2016 | Foreign Exchange Option | 15.52 | Put | | | 2,188.73740 | 2,063.551 | 21.06 | 0.6438 | 0.00 | 0 | 0 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 11.80 | Call | | | 2,297.46320 | 2,431.694 | 15.01 | 0.8986 | 0.00 | 0 | 0 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 11.80 | Put | | | 142.46320 | 108.694 | 15.01 | 0.1014 | 0.00 | 0 | 250 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 17.70 | Call | | | 435.09690 | 447.089 | 26.31 | 0.2334 | 0.00 | 0 | 250 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 17.70 | Put | | | 4,180.09690 | 4,024.089 | 26.31 | 0.7666 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.30 | Call | | | 1,313.72970 | 1,404.456 | 16.07 | 0.6800 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.30 | Put | | | 609.52970 | 532.356 | 16.07 | 0.3200 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.31 | Call | | | 1,309.21230 | 1,399.317 | 16.09 | 0.6782 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|----------------------------|------|------------|-------------------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|-----------------------|------------------|------------------|
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.31 | Put | | | 615.01230 | 537.217 | 16.09 | 0.3218 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.29 | Call | | | 1,318.72050 | 1,409.612 | 16.05 | 0.6818 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.29 | Put | | | 604.52050 | 527.512 | 16.05 | 0.3182 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.31 | Call | | | 1,320.65850 | 1,411.340 | 16.12 | 0.6790 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.31 | Put | | | 616.75850 | 539.740 | 16.12 | 0.3210 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.29 | Call | | | 1,330.16470 | 1,421.543 | 16.08 | 0.6825 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.29 | Put | | | 606.26470 | 529.943 | 16.08 | 0.3175 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.30 | Call | | | 1,325.17650 | 1,416.430 | 16.10 | 0.6807 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.30 | Put | | | 611.27650 | 534.830 | 16.10 | 0.3193 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 11.80 | Call | | | 2,388.80670 | 2,521.729 | 15.06 | 0.8959 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 11.80 | Put | | | 153.00670 | 118.529 | 15.06 | 0.1041 | 0.00 | 0 | 250 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 18.25 | Call | | | 477.53130 | 485.953 | 27.56 | 0.2332 | 0.00 | 0 | 250 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 18.25 | Put | | | 4,691.73130 | 4,532.753 | 27.56 | 0.7668 | 0.00 | 0 | 0 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 18.77 | Call | | | 456.04850 | 492.307 | 28.12 | 0.2262 | 0.00 | 0 | 250 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 18.77 | Put | | | 5,122.24850 | 4,992.007 | 28.12 | 0.7738 | 0.00 | 0 | 0 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 11.80 | Call | | | 2,464.69270 | 2,596.064 | 15.07 | 0.8944 | 0.00 | 0 | 0 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 11.80 | Put | | | 160.89270 | 125.764 | 15.07 | 0.1056 | 0.00 | 0 | 250 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 11.80 | Call | | | 2,553.16600 | 2,681.111 | 15.00 | 0.8940 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 11.80 | Put | | | 169.16600 | 131.611 | 15.00 | 0.1060 | 0.00 | 0 | 250 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 19.40 | Call | | | 423.55640 | 461.611 | 27.92 | 0.2096 | 0.00 | 0 | 250 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 19.40 | Put | | | 5,639.55640 | 5,512.111 | 27.92 | 0.7904 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.65 | Call | | | 1,947.60520 | 2,058.166 | 15.43 | 0.7938 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.65 | Put | | | 374.70520 | 320.366 | 15.43 | 0.2062 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.66 | Call | | | 1,940.64300 | 2,050.996 | 15.44 | 0.7925 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.66 | Put | | | 377.74300 | 323.196 | 15.44 | 0.2075 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.64 | Call | | | 1,954.58830 | 2,065.347 | 15.43 | 0.7952 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.64 | Put | | | 371.68830 | 317.547 | 15.43 | 0.2048 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.30 | Call | | | 1,582.55280 | 1,671.221 | 16.29 | 0.6981 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.30 | Put | | | 647.55280 | 571.421 | 16.29 | 0.3019 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.31 | Call | | | 1,577.89360 | 1,666.010 | 16.31 | 0.6966 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.31 | Put | | | 652.89360 | 576.210 | 16.31 | 0.3034 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.81 | Call | | | 389.02000 | 424.662 | 27.40 | 0.1950 | 0.00 | 0 | 250 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.81 | Put | | | 5,964.02000 | 5,834.862 | 27.40 | 0.8050 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 11.80 | Call | | | 2,609.42610 | 2,739.406 | 15.11 | 0.8920 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 11.80 | Put | | | 174.42610 | 139.606 | 15.11 | 0.1080 | 0.00 | 0 | 250 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.29 | Call | | | 1,587.60220 | 1,676.451 | 16.27 | 0.6997 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.29 | Put | | | 642.60220 | 566.651 | 16.27 | 0.3003 | 0.00 | 0 | 0 |
| Total \$ / R Option | | | | | | | | | | | | 0.00 | 0 | 2,006,892 |
| Total \$ / R | | | | | | | | | | | | 640,026,291.40 | 48,083 | 2,814,333 |
| \$ / R | MAXI | On | 14/09/2015 | Foreign Exchange Future | | 13.26260 | | 13.10760 | | | 0.0000 | 596,817.00 | 45 | 1,385 |
| \$ / R | MAXI | On | 11/12/2015 | Foreign Exchange Future | | 13.47340 | | 13.31420 | | | 0.0000 | 404,202.00 | 30 | 311 |
| \$ / R | MAXI | On | 14/03/2016 | Foreign Exchange Future | | 13.70400 | | 13.54360 | | | 0.0000 | 137,040.00 | 10 | 213 |
| \$ / R | MAXI | On | 13/06/2016 | Foreign Exchange Future | | 13.93130 | | 13.76680 | | | 0.0000 | 0.00 | 0 | 7 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------------|---------------|-------------------------|-------|--------|------------|---------------|-------------|--------------|-------------------|------------|---------------|----------------------|------------------|---------------|
| Total \$ / R MAXI Future | | | | | | | | | | | | 1,138,059.00 | 85 | 1,916 |
| \$ / R MAXI On | 14/09/2015 | Foreign Exchange Option | 11.69 | Call | | 141,881.10260 | 157,325.989 | 21.81 | 0.9966 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/09/2015 | Foreign Exchange Option | 11.69 | Put | | 121.10260 | 65.989 | 21.81 | 0.0034 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/09/2015 | Foreign Exchange Option | 11.70 | Call | | 140,885.85880 | 156,328.551 | 21.76 | 0.9965 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/09/2015 | Foreign Exchange Option | 11.70 | Put | | 125.85880 | 68.551 | 21.76 | 0.0035 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/09/2015 | Foreign Exchange Option | 11.71 | Call | | 139,890.79890 | 155,331.214 | 21.71 | 0.9963 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/09/2015 | Foreign Exchange Option | 11.71 | Put | | 130.79890 | 71.214 | 21.71 | 0.0037 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 11/12/2015 | Foreign Exchange Option | 11.85 | Put | | 3,284.72190 | 2,607.642 | 15.29 | 0.0541 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 11/12/2015 | Foreign Exchange Option | 11.86 | Call | | 148,756.87830 | 163,988.701 | 15.26 | 0.9451 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 11/12/2015 | Foreign Exchange Option | 11.86 | Put | | 3,336.87830 | 2,648.701 | 15.26 | 0.0549 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 11/12/2015 | Foreign Exchange Option | 11.84 | Call | | 150,653.37180 | 165,907.215 | 15.32 | 0.9468 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 11/12/2015 | Foreign Exchange Option | 11.84 | Put | | 3,233.37180 | 2,567.215 | 15.32 | 0.0532 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 11/12/2015 | Foreign Exchange Option | 11.85 | Call | | 149,704.72190 | 164,947.642 | 15.29 | 0.9459 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/03/2016 | Foreign Exchange Option | 12.39 | Call | | 133,098.68020 | 144,833.342 | 14.69 | 0.8373 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/03/2016 | Foreign Exchange Option | 12.39 | Put | | 17,738.68020 | 13,433.342 | 14.69 | 0.1627 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/03/2016 | Foreign Exchange Option | 12.40 | Call | | 132,357.69230 | 144,056.201 | 14.70 | 0.8353 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/03/2016 | Foreign Exchange Option | 12.40 | Put | | 17,997.69230 | 13,656.201 | 14.70 | 0.1647 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/03/2016 | Foreign Exchange Option | 12.41 | Call | | 131,619.23430 | 143,281.568 | 14.71 | 0.8333 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 14/03/2016 | Foreign Exchange Option | 12.41 | Put | | 18,259.23430 | 13,881.569 | 14.71 | 0.1667 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 13/06/2016 | Foreign Exchange Option | 13.44 | Call | | 99,003.30260 | 107,010.995 | 16.47 | 0.6248 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 13/06/2016 | Foreign Exchange Option | 13.44 | Put | | 66,323.30260 | 57,880.995 | 16.47 | 0.3752 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 13/06/2016 | Foreign Exchange Option | 13.45 | Call | | 98,600.12810 | 106,575.159 | 16.49 | 0.6227 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 13/06/2016 | Foreign Exchange Option | 13.45 | Put | | 66,920.12810 | 58,445.160 | 16.49 | 0.3773 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 13/06/2016 | Foreign Exchange Option | 13.46 | Call | | 98,199.21240 | 106,141.741 | 16.52 | 0.6207 | | 0.00 | 0 | 0 | |
| \$ / R MAXI On | 13/06/2016 | Foreign Exchange Option | 13.46 | Put | | 67,519.21240 | 59,011.741 | 16.52 | 0.3793 | | 0.00 | 0 | 0 | |
| Total \$ / R MAXI Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total \$ / R MAXI | | | | | | | | | | | | 1,138,059.00 | 85 | 1,916 |
| £ / R | On 14/09/2015 | Foreign Exchange Future | | | 20.35530 | 20.16170 | | | 0.0000 | | 14,737,237.20 | 724 | 33,949 | |
| £ / R | On 11/12/2015 | Foreign Exchange Future | | | 20.66930 | 20.46980 | | | 0.0000 | | 25,009,853.00 | 1,210 | 8,840 | |
| £ / R | On 14/03/2016 | Foreign Exchange Future | | | 21.01360 | 20.81310 | | | 0.0000 | | 3,152,040.00 | 150 | 1,422 | |
| £ / R | On 13/06/2016 | Foreign Exchange Future | | | 21.35440 | 21.14840 | | | 0.0000 | | 0.00 | 0 | 200 | |
| Total £ / R Future | | | | | | | | | | | | 42,899,130.20 | 2,084 | 44,411 |
| £ / R | On 14/09/2015 | Foreign Exchange Option | 10.98 | Call | | 9,181.70000 | 9,375.300 | 43.27 | 1.0000 | | 0.00 | 0 | 0 | |
| £ / R | On 14/09/2015 | Foreign Exchange Option | 10.98 | Put | | 0.00000 | 0.000 | 43.27 | 0.0000 | | 0.00 | 0 | 0 | |
| £ / R | On 14/09/2015 | Foreign Exchange Option | 18.00 | Call | | 2,164.17060 | 2,356.740 | 22.11 | 0.9953 | | 0.00 | 0 | 0 | |
| £ / R | On 14/09/2015 | Foreign Exchange Option | 18.00 | Put | | 2.47060 | 1.440 | 22.11 | 0.0047 | | 0.00 | 0 | 16,500 | |
| £ / R | On 14/09/2015 | Foreign Exchange Option | 18.16 | Call | | 2,005.22940 | 2,197.382 | 21.57 | 0.9933 | | 0.00 | 0 | 0 | |
| £ / R | On 14/09/2015 | Foreign Exchange Option | 18.16 | Put | | 3.52940 | 2.082 | 21.57 | 0.0067 | | 0.00 | 0 | 16,500 | |
| £ / R | On 14/09/2015 | Foreign Exchange Option | 18.94 | Call | | 1,232.31370 | 1,422.435 | 17.16 | 0.9752 | | 0.00 | 0 | 0 | |
| £ / R | On 14/09/2015 | Foreign Exchange Option | 18.94 | Put | | 10.61370 | 7.135 | 17.16 | 0.0248 | | 0.00 | 0 | 0 | |
| £ / R | On 14/09/2015 | Foreign Exchange Option | 18.95 | Call | | 1,222.48920 | 1,412.550 | 17.10 | 0.9748 | | 0.00 | 0 | 0 | |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|----------------|
| £ / R | On | 14/09/2015 | Foreign Exchange Option | 18.95 | Put | | | 10.78920 | 7.250 | 17.10 | 0.0252 | 0.00 | 0 | 0 |
| £ / R | On | 14/09/2015 | Foreign Exchange Option | 18.96 | Call | | | 1,212.66870 | 1,402.667 | 17.04 | 0.9744 | 0.00 | 0 | 0 |
| £ / R | On | 14/09/2015 | Foreign Exchange Option | 18.96 | Put | | | 10.96870 | 7.367 | 17.04 | 0.0256 | 0.00 | 0 | 0 |
| £ / R | On | 14/09/2015 | Foreign Exchange Option | 20.50 | Call | | | 154.08400 | 201.761 | 15.23 | 0.4211 | 0.00 | 0 | 20,000 |
| £ / R | On | 14/09/2015 | Foreign Exchange Option | 20.50 | Put | | | 492.38400 | 346.461 | 15.23 | 0.5789 | 0.00 | 0 | 0 |
| £ / R | On | 14/09/2015 | Foreign Exchange Option | 18.50 | Call | | | 1,667.18530 | 1,859.043 | 19.87 | 0.9878 | 0.00 | 0 | 0 |
| £ / R | On | 14/09/2015 | Foreign Exchange Option | 18.50 | Put | | | 5.48530 | 3.743 | 19.87 | 0.0122 | 0.00 | 0 | 18,900 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 19.40 | Call | | | 1,304.02010 | 1,447.415 | 14.37 | 0.8054 | 0.00 | 0 | 700 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 19.40 | Put | | | 234.22010 | 178.115 | 14.37 | 0.1946 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 20.77 | Call | | | 594.64720 | 656.638 | 15.93 | 0.4943 | 0.00 | 0 | 18,900 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 20.77 | Put | | | 894.84720 | 757.338 | 15.93 | 0.5057 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.50 | Call | | | 2,037.90910 | 2,219.581 | 14.34 | 0.9306 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.50 | Put | | | 68.10910 | 50.281 | 14.34 | 0.0694 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.51 | Call | | | 2,029.00550 | 2,210.005 | 14.32 | 0.9299 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.51 | Put | | | 69.20550 | 50.706 | 14.32 | 0.0701 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 21.82 | Call | | | 336.28830 | 367.124 | 17.98 | 0.3038 | 0.00 | 0 | 20,000 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 21.82 | Put | | | 1,686.48830 | 1,517.824 | 17.98 | 0.6962 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 20.00 | Call | | | 930.84380 | 1,037.471 | 14.91 | 0.6742 | 0.00 | 0 | 500 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 20.00 | Put | | | 461.04380 | 368.171 | 14.91 | 0.3258 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 20.33 | Call | | | 765.52320 | 854.481 | 15.31 | 0.5959 | 0.00 | 0 | 8,250 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 20.33 | Put | | | 625.72320 | 515.181 | 15.31 | 0.4041 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.16 | Call | | | 2,357.24760 | 2,547.285 | 15.22 | 0.9481 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.16 | Put | | | 47.44760 | 37.985 | 15.22 | 0.0519 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.49 | Call | | | 2,046.82640 | 2,229.161 | 14.37 | 0.9312 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.49 | Put | | | 67.02640 | 49.861 | 14.37 | 0.0688 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 21.50 | Call | | | 398.50390 | 436.597 | 17.36 | 0.3532 | 0.00 | 0 | 500 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 21.50 | Put | | | 1,428.70390 | 1,267.297 | 17.36 | 0.6468 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 17.87 | Call | | | 2,637.30300 | 2,829.413 | 15.97 | 0.9593 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 17.87 | Put | | | 37.50300 | 30.113 | 15.97 | 0.0407 | 0.00 | 0 | 830 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 19.21 | Call | | | 1,888.97800 | 2,040.275 | 14.39 | 0.8154 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 19.21 | Put | | | 285.87800 | 236.675 | 14.39 | 0.1846 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 19.19 | Call | | | 1,903.93370 | 2,055.884 | 14.38 | 0.8180 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 19.19 | Put | | | 280.83370 | 232.284 | 14.38 | 0.1820 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 19.20 | Call | | | 1,896.44790 | 2,048.074 | 14.38 | 0.8167 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 19.20 | Put | | | 283.34790 | 234.474 | 14.38 | 0.1833 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.51 | Call | | | 1,492.91550 | 1,595.590 | 15.10 | 0.6432 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.51 | Put | | | 854.51550 | 751.189 | 15.10 | 0.3568 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.49 | Call | | | 1,502.12890 | 1,605.530 | 15.08 | 0.6460 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.49 | Put | | | 843.72890 | 741.130 | 15.08 | 0.3540 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.50 | Call | | | 1,497.51420 | 1,600.551 | 15.09 | 0.6446 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.50 | Put | | | 849.11420 | 746.151 | 15.09 | 0.3554 | 0.00 | 0 | 0 |
| Total £ / R Option | | | | | | | | | | | | 0.00 | 0 | 121,580 |
| Total £ / R | | | | | | | | | | | | 42,899,130.20 | 2,084 | 165,991 |
| ¥ / R | On | 14/09/2015 | Foreign Exchange Future | | | 0.10960 | | 0.10897 | | | 0.0000 | 0.00 | 0 | 24 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|----------------|
| ¥ / R | On | 11/12/2015 | Foreign Exchange Future | | | 0.11152 | | 0.11069 | | | 0.0000 | 0.00 | 0 | 6,876 |
| ¥ / R | On | 14/03/2016 | Foreign Exchange Future | | | 0.11368 | | 0.11269 | | | 0.0000 | 0.00 | 0 | 0 |
| Total ¥ / R Future | | | | | | | | | | | | 0.00 | 0 | 6,900 |
| ¥ / R | On | 14/09/2015 | Foreign Exchange Option | 0.11 | Call | | | 121.95820 | 138.598 | 16.68 | 0.4671 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/09/2015 | Foreign Exchange Option | 0.11 | Put | | | 225.05820 | 178.298 | 16.68 | 0.5329 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/09/2015 | Foreign Exchange Option | 0.09 | Call | | | 1,896.91340 | 1,960.302 | 22.36 | 1.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/09/2015 | Foreign Exchange Option | 0.09 | Put | | | 0.01340 | 0.002 | 22.36 | 0.0000 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/09/2015 | Foreign Exchange Option | 0.10 | Call | | | 899.14470 | 961.046 | 16.94 | 0.9943 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/09/2015 | Foreign Exchange Option | 0.10 | Put | | | 2.24470 | 0.746 | 16.94 | 0.0057 | 0.00 | 0 | 0 |
| ¥ / R | On | 11/12/2015 | Foreign Exchange Option | 0.09 | Call | | | 2,073.97520 | 2,154.724 | 16.48 | 0.9933 | 0.00 | 0 | 0 |
| ¥ / R | On | 11/12/2015 | Foreign Exchange Option | 0.09 | Put | | | 5.27520 | 2.223 | 16.48 | 0.0067 | 0.00 | 0 | 0 |
| ¥ / R | On | 11/12/2015 | Foreign Exchange Option | 0.10 | Call | | | 1,107.13270 | 1,183.554 | 14.63 | 0.9235 | 0.00 | 0 | 0 |
| ¥ / R | On | 11/12/2015 | Foreign Exchange Option | 0.10 | Put | | | 38.43270 | 31.054 | 14.63 | 0.0765 | 0.00 | 0 | 0 |
| ¥ / R | On | 11/12/2015 | Foreign Exchange Option | 0.11 | Call | | | 430.22030 | 469.097 | 16.38 | 0.5795 | 0.00 | 0 | 0 |
| ¥ / R | On | 11/12/2015 | Foreign Exchange Option | 0.11 | Put | | | 361.52030 | 316.597 | 16.38 | 0.4205 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2016 | Foreign Exchange Option | 0.10 | Call | | | 1,355.12270 | 1,438.175 | 14.89 | 0.8889 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2016 | Foreign Exchange Option | 0.10 | Put | | | 86.22270 | 70.475 | 14.89 | 0.1111 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2016 | Foreign Exchange Option | 0.11 | Call | | | 679.41750 | 734.159 | 16.10 | 0.6316 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2016 | Foreign Exchange Option | 0.11 | Put | | | 410.51750 | 366.459 | 16.10 | 0.3684 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2016 | Foreign Exchange Option | 0.12 | Call | | | 349.77860 | 383.168 | 18.94 | 0.3755 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2016 | Foreign Exchange Option | 0.12 | Put | | | 1,080.87860 | 1,015.469 | 18.94 | 0.6245 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | | | 0.00 | 0 | 6,900 |
| € / R | On | 14/09/2015 | Foreign Exchange Future | | | 14.88680 | | 14.70610 | | | 0.0000 | 14,172,233.60 | 952 | 33,459 |
| € / R | On | 21/09/2015 | Foreign Exchange Future | | | 14.90700 | | 14.72510 | | | 0.0000 | 0.00 | 0 | 0 |
| € / R | On | 26/10/2015 | Foreign Exchange Future | | | 15.00970 | | 14.82520 | | | 0.0000 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Future | | | 15.14580 | | 14.95970 | | | 0.0000 | 7,709,212.20 | 509 | 63,628 |
| € / R | On | 25/01/2016 | Foreign Exchange Future | | | 15.28250 | | 15.09570 | | | 0.0000 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Future | | | 15.43310 | | 15.24500 | | | 0.0000 | 0.00 | 0 | 3,576 |
| € / R | On | 13/06/2016 | Foreign Exchange Future | | | 15.72220 | | 15.52940 | | | 0.0000 | 0.00 | 0 | 250 |
| € / R | On | 19/09/2016 | Foreign Exchange Future | | | 16.04500 | | 15.84810 | | | 0.0000 | 0.00 | 0 | 0 |
| Total € / R Future | | | | | | | | | | | | 21,881,445.80 | 1,461 | 100,913 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 13.00 | Call | | | 1,707.19870 | 1,886.990 | 20.52 | 0.9990 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 13.00 | Put | | | 1.09870 | 0.190 | 20.52 | 0.0010 | 0.00 | 0 | 10,700 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 13.03 | Call | | | 1,677.31410 | 1,857.039 | 20.60 | 0.9987 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 14.60 | Call | | | 263.26340 | 374.757 | 15.71 | 0.7226 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 14.60 | Put | | | 157.16340 | 87.957 | 15.71 | 0.2774 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 14.90 | Call | | | 137.56710 | 201.864 | 16.25 | 0.4969 | 0.00 | 0 | 7,500 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 12.90 | Put | | | 0.78690 | 0.084 | 20.26 | 0.0005 | 0.00 | 0 | 7,500 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 12.92 | Call | | | 1,786.94130 | 1,966.899 | 20.31 | 0.9994 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 12.92 | Put | | | 0.84130 | 0.099 | 20.31 | 0.0006 | 0.00 | 0 | 9,000 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| € / R | On | 14/09/2015 | Foreign Exchange Option | 15.25 | Call | | | 61.20710 | 91.309 | 17.61 | 0.2692 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 15.25 | Put | | | 605.10710 | 454.509 | 17.61 | 0.7308 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 15.26 | Call | | | 59.77550 | 89.176 | 17.65 | 0.2640 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 13.03 | Put | | | 1.21410 | 0.239 | 20.60 | 0.0013 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 14.38 | Call | | | 402.37980 | 544.183 | 15.40 | 0.8551 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 14.38 | Put | | | 76.27980 | 37.383 | 15.40 | 0.1449 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 12.70 | Put | | | 0.40230 | 0.013 | 19.73 | 0.0001 | 0.00 | 0 | 7,900 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 12.90 | Call | | | 1,806.88690 | 1,986.884 | 20.26 | 0.9995 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 15.26 | Put | | | 613.67550 | 462.376 | 17.65 | 0.7360 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 14.90 | Put | | | 331.46710 | 215.064 | 16.25 | 0.5031 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 15.24 | Call | | | 62.67180 | 93.490 | 17.57 | 0.2745 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 15.24 | Put | | | 596.57180 | 446.690 | 17.57 | 0.7255 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 12.26 | Call | | | 2,446.19080 | 2,626.800 | 18.57 | 1.0000 | 0.00 | 0 | 0 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 12.26 | Put | | | 0.09080 | 0.000 | 18.57 | 0.0000 | 0.00 | 0 | 26,000 |
| € / R | On | 14/09/2015 | Foreign Exchange Option | 12.70 | Call | | | 2,006.50230 | 2,186.813 | 19.73 | 0.9999 | 0.00 | 0 | 0 |
| € / R | On | 21/09/2015 | Foreign Exchange Option | 14.34 | Call | | | 476.66890 | 613.964 | 15.09 | 0.8464 | 0.00 | 0 | 0 |
| € / R | On | 21/09/2015 | Foreign Exchange Option | 14.34 | Put | | | 91.56890 | 46.964 | 15.09 | 0.1536 | 0.00 | 0 | 0 |
| € / R | On | 21/09/2015 | Foreign Exchange Option | 14.35 | Call | | | 469.56100 | 605.792 | 15.11 | 0.8418 | 0.00 | 0 | 0 |
| € / R | On | 21/09/2015 | Foreign Exchange Option | 14.35 | Put | | | 94.46100 | 48.792 | 15.11 | 0.1582 | 0.00 | 0 | 0 |
| € / R | On | 21/09/2015 | Foreign Exchange Option | 14.85 | Call | | | 200.75920 | 274.024 | 16.06 | 0.5452 | 0.00 | 0 | 1,000 |
| € / R | On | 21/09/2015 | Foreign Exchange Option | 14.85 | Put | | | 325.65920 | 217.024 | 16.06 | 0.4548 | 0.00 | 0 | 1,000 |
| € / R | On | 21/09/2015 | Foreign Exchange Option | 14.33 | Call | | | 483.83690 | 622.189 | 15.07 | 0.8510 | 0.00 | 0 | 0 |
| € / R | On | 21/09/2015 | Foreign Exchange Option | 14.33 | Put | | | 88.73690 | 45.189 | 15.07 | 0.1490 | 0.00 | 0 | 0 |
| € / R | On | 26/10/2015 | Foreign Exchange Option | 14.35 | Call | | | 651.59880 | 780.535 | 15.21 | 0.7780 | 0.00 | 0 | 0 |
| € / R | On | 26/10/2015 | Foreign Exchange Option | 14.35 | Put | | | 176.39880 | 120.835 | 15.21 | 0.2220 | 0.00 | 0 | 0 |
| € / R | On | 26/10/2015 | Foreign Exchange Option | 14.92 | Call | | | 356.62000 | 436.604 | 16.26 | 0.5495 | 0.00 | 0 | 1,000 |
| € / R | On | 26/10/2015 | Foreign Exchange Option | 14.92 | Put | | | 451.42000 | 346.904 | 16.26 | 0.4505 | 0.00 | 0 | 1,000 |
| € / R | On | 26/10/2015 | Foreign Exchange Option | 14.33 | Call | | | 664.62090 | 795.147 | 15.18 | 0.7852 | 0.00 | 0 | 0 |
| € / R | On | 26/10/2015 | Foreign Exchange Option | 14.33 | Put | | | 169.42090 | 115.447 | 15.18 | 0.2148 | 0.00 | 0 | 0 |
| € / R | On | 26/10/2015 | Foreign Exchange Option | 14.34 | Call | | | 658.08780 | 787.821 | 15.20 | 0.7816 | 0.00 | 0 | 0 |
| € / R | On | 26/10/2015 | Foreign Exchange Option | 14.34 | Put | | | 172.88780 | 118.121 | 15.20 | 0.2184 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 10.95 | Put | | | 1.83810 | 1.563 | 22.29 | 0.0028 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 13.05 | Call | | | 1,937.45400 | 2,117.956 | 16.28 | 0.9598 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 13.05 | Put | | | 27.75400 | 22.156 | 16.28 | 0.0402 | 0.00 | 0 | 6,682 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 13.90 | Call | | | 1,174.77770 | 1,327.752 | 14.80 | 0.8689 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 13.90 | Put | | | 115.07770 | 81.952 | 14.80 | 0.1311 | 0.00 | 0 | 6,076 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.01 | Put | | | 566.48640 | 459.812 | 16.28 | 0.4416 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.29 | Call | | | 418.71240 | 481.294 | 16.91 | 0.4764 | 0.00 | 0 | 6,000 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.29 | Put | | | 749.01240 | 625.494 | 16.91 | 0.5236 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 16.50 | Call | | | 180.50780 | 203.784 | 19.98 | 0.2280 | 0.00 | 0 | 6,682 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 16.50 | Put | | | 1,720.80780 | 1,557.984 | 19.98 | 0.7720 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 10.95 | Call | | | 4,011.53810 | 4,197.363 | 22.29 | 0.9972 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 14.30 | Put | | | 222.33630 | 164.769 | 14.99 | 0.2251 | 0.00 | 0 | 100 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 14.99 | Call | | | 523.98470 | 604.846 | 16.23 | 0.5645 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 14.99 | Put | | | 554.28470 | 449.046 | 16.23 | 0.4355 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.00 | Call | | | 520.06920 | 600.211 | 16.26 | 0.5614 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.00 | Put | | | 560.36920 | 454.411 | 16.26 | 0.4386 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.01 | Call | | | 516.18640 | 595.612 | 16.28 | 0.5584 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 14.30 | Call | | | 882.03630 | 1,010.569 | 14.99 | 0.7749 | 0.00 | 0 | 0 |
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.92 | Call | | | 719.02180 | 808.031 | 15.79 | 0.6132 | 0.00 | 0 | 1,000 |
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.92 | Put | | | 543.32180 | 445.532 | 15.79 | 0.3868 | 0.00 | 0 | 0 |
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.62 | Call | | | 864.60120 | 969.389 | 15.15 | 0.6932 | 0.00 | 0 | 0 |
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.62 | Put | | | 388.90120 | 306.888 | 15.15 | 0.3068 | 0.00 | 0 | 0 |
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.63 | Call | | | 859.32540 | 963.564 | 15.17 | 0.6905 | 0.00 | 0 | 0 |
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.63 | Put | | | 393.62540 | 311.064 | 15.17 | 0.3095 | 0.00 | 0 | 0 |
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.85 | Call | | | 750.69960 | 843.254 | 15.64 | 0.6317 | 0.00 | 0 | 1,000 |
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.85 | Put | | | 504.99960 | 410.754 | 15.64 | 0.3683 | 0.00 | 0 | 0 |
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.61 | Call | | | 869.90340 | 975.244 | 15.12 | 0.6959 | 0.00 | 0 | 0 |
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.61 | Put | | | 384.20340 | 302.744 | 15.12 | 0.3041 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 13.05 | Call | | | 2,253.63640 | 2,428.784 | 15.09 | 0.9408 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 13.05 | Put | | | 58.63640 | 45.684 | 15.09 | 0.0592 | 0.00 | 0 | 18,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 13.20 | Call | | | 2,116.54390 | 2,289.107 | 14.97 | 0.9291 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 13.20 | Put | | | 71.54390 | 56.007 | 14.97 | 0.0709 | 0.00 | 0 | 18,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 13.85 | Call | | | 1,557.31870 | 1,709.619 | 14.46 | 0.8571 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 13.85 | Put | | | 162.31870 | 126.519 | 14.46 | 0.1429 | 0.00 | 0 | 12,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 15.95 | Call | | | 532.56290 | 587.969 | 17.77 | 0.4264 | 0.00 | 0 | 26,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 15.95 | Put | | | 1,237.56290 | 1,104.869 | 17.77 | 0.5736 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 16.15 | Call | | | 484.81460 | 534.826 | 18.19 | 0.3932 | 0.00 | 0 | 24,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 16.15 | Put | | | 1,389.81460 | 1,251.726 | 18.19 | 0.6068 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 16.30 | Call | | | 452.54720 | 498.828 | 18.50 | 0.3701 | 0.00 | 0 | 24,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 16.30 | Put | | | 1,507.54720 | 1,365.728 | 18.50 | 0.6299 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.03 | Call | | | 1,421.47270 | 1,564.639 | 14.52 | 0.8271 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.03 | Put | | | 206.47270 | 161.539 | 14.52 | 0.1729 | 0.00 | 0 | 12,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.90 | Call | | | 897.91620 | 990.906 | 15.50 | 0.6422 | 0.00 | 0 | 24,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.90 | Put | | | 552.91620 | 457.806 | 15.50 | 0.3578 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 15.05 | Call | | | 831.82560 | 918.205 | 15.83 | 0.6078 | 0.00 | 0 | 24,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 15.05 | Put | | | 636.82560 | 535.105 | 15.83 | 0.3922 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 13.99 | Call | | | 1,451.03210 | 1,595.812 | 14.49 | 0.8343 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 13.99 | Put | | | 196.03210 | 152.712 | 14.49 | 0.1657 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.00 | Call | | | 1,443.60720 | 1,587.987 | 14.50 | 0.8325 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.00 | Put | | | 198.60720 | 154.887 | 14.50 | 0.1675 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.01 | Call | | | 1,436.20820 | 1,580.181 | 14.51 | 0.8307 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.01 | Put | | | 201.20820 | 157.081 | 14.51 | 0.1693 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.26 | Call | | | 1,037.08360 | 1,125.300 | 15.90 | 0.6108 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.26 | Put | | | 767.68360 | 663.100 | 15.90 | 0.3892 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.96 | Call | | | 793.88920 | 860.794 | 17.33 | 0.4920 | 0.00 | 0 | 6,000 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.25 | Put | | | 761.68040 | 657.511 | 15.87 | 0.3873 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.96 | Put | | | 1,224.48920 | 1,098.594 | 17.33 | 0.5080 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 14.20 | Call | | | 1,612.60690 | 1,753.278 | 14.35 | 0.8051 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 14.20 | Put | | | 283.20690 | 231.078 | 14.35 | 0.1949 | 0.00 | 0 | 6,000 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.24 | Call | | | 1,045.10260 | 1,134.139 | 15.85 | 0.6145 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.24 | Put | | | 755.70260 | 651.938 | 15.85 | 0.3855 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|----------------|
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.25 | Call | | | 1,041.08040 | 1,129.711 | 15.87 | 0.6127 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.96 | Call | | | 1,483.36920 | 1,604.598 | 15.18 | 0.7004 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.96 | Put | | | 595.26920 | 519.598 | 15.18 | 0.2996 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.94 | Call | | | 1,493.99260 | 1,615.924 | 15.16 | 0.7036 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.94 | Put | | | 585.89260 | 510.924 | 15.16 | 0.2964 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.95 | Call | | | 1,488.67130 | 1,610.248 | 15.17 | 0.7020 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.95 | Put | | | 590.57130 | 515.248 | 15.17 | 0.2980 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | | | 0.00 | 0 | 294,140 |
| Total € / R | | | | | | | | | | | | 21,881,445.80 | 1,461 | 395,053 |
| AU\$ / R | On | 14/09/2015 | Foreign Exchange Future | | | 9.47170 | | 9.36260 | | | 0.0000 | 0.00 | 0 | 2,319 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Future | | | 9.57830 | | 9.46680 | | | 0.0000 | 0.00 | 0 | 8,883 |
| AU\$ / R | On | 14/03/2016 | Foreign Exchange Future | | | 9.70050 | | 9.58830 | | | 0.0000 | 0.00 | 0 | 2,050 |
| AU\$ / R | On | 13/06/2016 | Foreign Exchange Future | | | 9.82560 | | 9.71000 | | | 0.0000 | 0.00 | 0 | 0 |
| Total AU\$ / R Future | | | | | | | | | | | | 0.00 | 0 | 13,252 |
| AU\$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.36 | Put | | | 999.36320 | 890.467 | 19.13 | 0.9843 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.34 | Call | | | 2.09480 | 2.327 | 18.97 | 0.0169 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.34 | Put | | | 979.49480 | 870.627 | 18.97 | 0.9831 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.35 | Call | | | 2.02770 | 2.245 | 19.05 | 0.0163 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.35 | Put | | | 989.42770 | 880.545 | 19.05 | 0.9837 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/09/2015 | Foreign Exchange Option | 10.36 | Call | | | 1.96320 | 2.167 | 19.13 | 0.0157 | 0.00 | 0 | 0 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 10.20 | Put | | | 830.00020 | 733.670 | 15.84 | 0.7573 | 0.00 | 0 | 0 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 7.35 | Put | | | 2.27740 | 1.525 | 19.41 | 0.0047 | 0.00 | 0 | 0 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.30 | Call | | | 369.20590 | 428.887 | 13.22 | 0.6741 | 0.00 | 0 | 0 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 7.25 | Put | | | 1.85250 | 1.209 | 19.81 | 0.0037 | 0.00 | 0 | 0 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 7.30 | Call | | | 2,168.85400 | 2,279.658 | 19.61 | 0.9958 | 0.00 | 0 | 0 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 7.30 | Put | | | 2.05400 | 1.358 | 19.61 | 0.0042 | 0.00 | 0 | 0 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 7.35 | Call | | | 2,119.07740 | 2,229.825 | 19.41 | 0.9953 | 0.00 | 0 | 0 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.30 | Put | | | 202.40590 | 150.587 | 13.22 | 0.3259 | 0.00 | 0 | 201 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.60 | Call | | | 234.53370 | 271.264 | 13.75 | 0.5025 | 0.00 | 0 | 201 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.60 | Put | | | 367.73370 | 292.964 | 13.75 | 0.4975 | 0.00 | 0 | 0 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 10.20 | Call | | | 96.80020 | 111.970 | 15.84 | 0.2427 | 0.00 | 0 | 201 |
| AU\$ / R | On | 11/12/2015 | Foreign Exchange Option | 7.25 | Call | | | 2,218.65250 | 2,329.509 | 19.81 | 0.9963 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.51 | Call | | | 420.66810 | 472.414 | 13.06 | 0.6002 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.51 | Put | | | 342.36810 | 281.914 | 13.06 | 0.3998 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.49 | Call | | | 430.20550 | 482.706 | 13.02 | 0.6088 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.49 | Put | | | 331.90550 | 272.206 | 13.02 | 0.3912 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.50 | Call | | | 425.41650 | 477.537 | 13.04 | 0.6045 | 0.00 | 0 | 0 |
| AU\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.50 | Put | | | 337.11650 | 277.037 | 13.04 | 0.3955 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/06/2016 | Foreign Exchange Option | 10.09 | Put | | | 748.72250 | 671.801 | 14.95 | 0.5527 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/06/2016 | Foreign Exchange Option | 10.10 | Call | | | 365.89080 | 404.315 | 14.98 | 0.4445 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/06/2016 | Foreign Exchange Option | 10.10 | Put | | | 755.89080 | 678.715 | 14.98 | 0.5555 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/06/2016 | Foreign Exchange Option | 10.08 | Call | | | 371.57920 | 410.515 | 14.93 | 0.4500 | 0.00 | 0 | 0 |
| AU\$ / R | On | 13/06/2016 | Foreign Exchange Option | 10.08 | Put | | | 741.57920 | 664.915 | 14.93 | 0.5500 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| AU\$ / R | On | 13/06/2016 | Foreign Exchange Option | 10.09 | Call | | | 368.72250 | 407.401 | 14.95 | 0.4473 | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | | | | | 0.00 | 0 | 603 |
| Total AU\$ / R | | | | | | | | | | | | 0.00 | 0 | 13,855 |
| CAD/ R | On | 14/09/2015 | Foreign Exchange Future | | | 10.02770 | | 9.89550 | | | 0.0000 | 0.00 | 0 | 0 |
| CAD/ R | On | 11/12/2015 | Foreign Exchange Future | | | 10.18530 | | 10.04930 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CAD/ R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| CAD/ R | On | 14/09/2015 | Foreign Exchange Option | 9.64 | Call | | | 294.86580 | 406.073 | 15.29 | 0.8872 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/09/2015 | Foreign Exchange Option | 9.64 | Put | | | 39.36580 | 18.373 | 15.29 | 0.1128 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/09/2015 | Foreign Exchange Option | 9.65 | Call | | | 287.13240 | 397.283 | 15.28 | 0.8811 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/09/2015 | Foreign Exchange Option | 9.65 | Put | | | 41.63240 | 19.583 | 15.28 | 0.1189 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/09/2015 | Foreign Exchange Option | 9.66 | Call | | | 279.49520 | 388.557 | 15.28 | 0.8748 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/09/2015 | Foreign Exchange Option | 9.66 | Put | | | 43.99520 | 20.857 | 15.28 | 0.1252 | 0.00 | 0 | 0 |
| CAD/ R | On | 11/12/2015 | Foreign Exchange Option | 10.49 | Call | | | 188.15220 | 229.416 | 16.35 | 0.3850 | 0.00 | 0 | 0 |
| CAD/ R | On | 11/12/2015 | Foreign Exchange Option | 10.49 | Put | | | 628.85220 | 534.116 | 16.35 | 0.6150 | 0.00 | 0 | 0 |
| CAD/ R | On | 11/12/2015 | Foreign Exchange Option | 10.50 | Call | | | 185.84090 | 226.643 | 16.39 | 0.3812 | 0.00 | 0 | 0 |
| CAD/ R | On | 11/12/2015 | Foreign Exchange Option | 10.50 | Put | | | 636.54090 | 541.343 | 16.39 | 0.6188 | 0.00 | 0 | 0 |
| CAD/ R | On | 11/12/2015 | Foreign Exchange Option | 10.51 | Call | | | 183.56230 | 223.908 | 16.42 | 0.3774 | 0.00 | 0 | 0 |
| CAD/ R | On | 11/12/2015 | Foreign Exchange Option | 10.51 | Put | | | 644.26230 | 548.608 | 16.42 | 0.6226 | 0.00 | 0 | 0 |
| Total CAD/ R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CAD/ R | | | | | | | | | | | | 0.00 | 0 | 0 |
| CF CANDCO | On | 14/09/2015 | Foreign Exchange Future | | | | | 0.00000 | | | 0.0000 | 0.00 | 0 | 24,000 |
| Total CF CANDO CAGH Future | | | | | | | | | | | | 0.00 | 0 | 24,000 |
| CF CANDCO | On | 14/09/2015 | Foreign Exchange Option | 160.01 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| CF CANDCO | On | 14/09/2015 | Foreign Exchange Option | 160.01 | Put | | | 160.01000 | 160.010 | | 0.0000 | 0.00 | 0 | 0 |
| CF CANDCO | On | 14/09/2015 | Foreign Exchange Option | 159.99 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| CF CANDCO | On | 14/09/2015 | Foreign Exchange Option | 159.99 | Put | | | 159.99000 | 159.990 | | 0.0000 | 0.00 | 0 | 0 |
| CF CANDCO | On | 14/09/2015 | Foreign Exchange Option | 160.00 | Call | | | 0.00000 | 0.000 | | 0.0000 | 0.00 | 0 | 0 |
| CF CANDCO | On | 14/09/2015 | Foreign Exchange Option | 160.00 | Put | | | 160.00000 | 160.000 | | 0.0000 | 0.00 | 0 | 0 |
| Total CF CANDO CAGH Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CF CANDO CAGH | | | | | | | | | | | | 0.00 | 0 | 24,000 |
| CHF / R | On | 14/09/2015 | Foreign Exchange Future | | | 13.80960 | | 13.62180 | | | 0.0000 | 0.00 | 0 | 1,544 |
| CHF / R | On | 11/12/2015 | Foreign Exchange Future | | | 14.07460 | | 13.88110 | | | 0.0000 | 0.00 | 0 | 7,345 |
| Total CHF / R Future | | | | | | | | | | | | 0.00 | 0 | 8,889 |
| CHF / R | On | 14/09/2015 | Foreign Exchange Option | 12.79 | Call | | | 842.26590 | 1,026.477 | 19.19 | 0.9695 | 0.00 | 0 | 0 |
| CHF / R | On | 14/09/2015 | Foreign Exchange Option | 12.79 | Put | | | 10.46590 | 6.877 | 19.19 | 0.0305 | 0.00 | 0 | 0 |
| CHF / R | On | 14/09/2015 | Foreign Exchange Option | 12.80 | Call | | | 832.48340 | 1,016.613 | 19.09 | 0.9688 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| CHF / R | On | 14/09/2015 | Foreign Exchange Option | 12.80 | Put | | | 10.68340 | 7.013 | 19.09 | 0.0312 | 0.00 | 0 | 0 |
| CHF / R | On | 14/09/2015 | Foreign Exchange Option | 12.81 | Call | | | 822.70720 | 1,006.752 | 18.99 | 0.9681 | 0.00 | 0 | 0 |
| CHF / R | On | 14/09/2015 | Foreign Exchange Option | 12.81 | Put | | | 10.90720 | 7.152 | 18.99 | 0.0319 | 0.00 | 0 | 0 |
| CHF / R | On | 11/12/2015 | Foreign Exchange Option | 14.01 | Call | | | 461.15030 | 540.467 | 16.90 | 0.5383 | 0.00 | 0 | 0 |
| CHF / R | On | 11/12/2015 | Foreign Exchange Option | 14.01 | Put | | | 590.05030 | 475.867 | 16.90 | 0.4617 | 0.00 | 0 | 0 |
| CHF / R | On | 11/12/2015 | Foreign Exchange Option | 13.99 | Call | | | 468.37030 | 549.298 | 16.85 | 0.5445 | 0.00 | 0 | 0 |
| CHF / R | On | 11/12/2015 | Foreign Exchange Option | 13.99 | Put | | | 577.27030 | 464.698 | 16.85 | 0.4555 | 0.00 | 0 | 0 |
| CHF / R | On | 11/12/2015 | Foreign Exchange Option | 14.00 | Call | | | 464.74400 | 544.866 | 16.88 | 0.5414 | 0.00 | 0 | 0 |
| CHF / R | On | 11/12/2015 | Foreign Exchange Option | 14.00 | Put | | | 583.64400 | 470.266 | 16.88 | 0.4586 | 0.00 | 0 | 0 |
| Total CHF / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CHF / R | | | | | | | | | | | | 0.00 | 0 | 8,889 |
| CNH / R | On | 14/09/2015 | Foreign Exchange Future | | | 2.05030 | | 2.01800 | | | 0.0000 | 0.00 | 0 | 0 |
| CNH / R | On | 11/12/2015 | Foreign Exchange Future | | | 2.06220 | | 2.03010 | | | 0.0000 | 0.00 | 0 | 25,110 |
| Total CNH / R Future | | | | | | | | | | | | 0.00 | 0 | 25,110 |
| CNH / R | On | 14/09/2015 | Foreign Exchange Option | 2.00 | Call | | | 359.92530 | 587.197 | 15.06 | 0.7825 | 0.00 | 0 | 0 |
| CNH / R | On | 14/09/2015 | Foreign Exchange Option | 2.00 | Put | | | 179.92530 | 84.196 | 15.06 | 0.2175 | 0.00 | 0 | 0 |
| CNH / R | On | 14/09/2015 | Foreign Exchange Option | 2.01 | Call | | | 304.20330 | 511.795 | 15.02 | 0.7352 | 0.00 | 0 | 0 |
| CNH / R | On | 14/09/2015 | Foreign Exchange Option | 2.01 | Put | | | 224.20330 | 108.795 | 15.02 | 0.2648 | 0.00 | 0 | 0 |
| CNH / R | On | 14/09/2015 | Foreign Exchange Option | 1.99 | Call | | | 425.54300 | 667.121 | 15.09 | 0.8245 | 0.00 | 0 | 0 |
| CNH / R | On | 14/09/2015 | Foreign Exchange Option | 1.99 | Put | | | 145.54300 | 64.121 | 15.09 | 0.1755 | 0.00 | 0 | 0 |
| CNH / R | On | 11/12/2015 | Foreign Exchange Option | 2.01 | Call | | | 813.24640 | 997.983 | 16.22 | 0.6324 | 0.00 | 0 | 0 |
| CNH / R | On | 11/12/2015 | Foreign Exchange Option | 2.01 | Put | | | 612.24640 | 475.983 | 16.22 | 0.3676 | 0.00 | 0 | 0 |
| CNH / R | On | 11/12/2015 | Foreign Exchange Option | 1.99 | Call | | | 920.53910 | 1,121.390 | 16.20 | 0.6749 | 0.00 | 0 | 0 |
| CNH / R | On | 11/12/2015 | Foreign Exchange Option | 1.99 | Put | | | 519.53910 | 399.390 | 16.20 | 0.3251 | 0.00 | 0 | 0 |
| CNH / R | On | 11/12/2015 | Foreign Exchange Option | 2.00 | Call | | | 865.75020 | 1,058.584 | 16.21 | 0.6538 | 0.00 | 0 | 0 |
| CNH / R | On | 11/12/2015 | Foreign Exchange Option | 2.00 | Put | | | 564.75020 | 436.584 | 16.21 | 0.3462 | 0.00 | 0 | 0 |
| Total CNH / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CNH / R | | | | | | | | | | | | 0.00 | 0 | 25,110 |
| DKK / R | On | 14/09/2015 | Foreign Exchange Future | | | 1.99370 | | 1.97040 | | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 11/12/2015 | Foreign Exchange Future | | | 2.02970 | | 2.00570 | | | 0.0000 | 0.00 | 0 | 0 |
| Total DKK / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| DKK / R | On | 14/09/2015 | Foreign Exchange Option | 1.74 | Call | | | 2,311.99370 | 2,541.003 | 27.39 | 0.9901 | 0.00 | 0 | 0 |
| DKK / R | On | 14/09/2015 | Foreign Exchange Option | 1.74 | Put | | | 7.99370 | 4.003 | 27.39 | 0.0099 | 0.00 | 0 | 0 |
| DKK / R | On | 14/09/2015 | Foreign Exchange Option | 1.75 | Call | | | 2,213.57450 | 2,441.794 | 27.01 | 0.9883 | 0.00 | 0 | 0 |
| DKK / R | On | 14/09/2015 | Foreign Exchange Option | 1.75 | Put | | | 9.57450 | 4.794 | 27.01 | 0.0117 | 0.00 | 0 | 0 |
| DKK / R | On | 14/09/2015 | Foreign Exchange Option | 1.76 | Call | | | 2,115.46940 | 2,342.741 | 26.63 | 0.9860 | 0.00 | 0 | 0 |
| DKK / R | On | 14/09/2015 | Foreign Exchange Option | 1.76 | Put | | | 11.46940 | 5.741 | 26.63 | 0.0140 | 0.00 | 0 | 0 |
| DKK / R | On | 11/12/2015 | Foreign Exchange Option | 1.99 | Call | | | 865.69050 | 983.319 | 17.88 | 0.6002 | 0.00 | 0 | 0 |
| DKK / R | On | 11/12/2015 | Foreign Exchange Option | 1.99 | Put | | | 708.69050 | 586.319 | 17.88 | 0.3998 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| DKK / R | On | 11/12/2015 | Foreign Exchange Option | 2.00 | Call | | | 819.88840 | 931.406 | 17.96 | 0.5797 | 0.00 | 0 | 0 |
| DKK / R | On | 11/12/2015 | Foreign Exchange Option | 2.00 | Put | | | 762.88840 | 634.406 | 17.96 | 0.4203 | 0.00 | 0 | 0 |
| DKK / R | On | 11/12/2015 | Foreign Exchange Option | 2.01 | Call | | | 777.72240 | 884.182 | 18.09 | 0.5592 | 0.00 | 0 | 0 |
| DKK / R | On | 11/12/2015 | Foreign Exchange Option | 2.01 | Put | | | 820.72240 | 687.182 | 18.09 | 0.4408 | 0.00 | 0 | 0 |
| Total DKK / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total DKK / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| KES / R | On | 14/09/2015 | Foreign Exchange Future | | | 0.12750 | | 0.12610 | | | 0.0000 | 0.00 | 0 | 13 |
| KES / R | On | 11/12/2015 | Foreign Exchange Future | | | 0.12730 | | 0.12590 | | | 0.0000 | 0.00 | 0 | 1,960 |
| KES / R | On | 14/03/2016 | Foreign Exchange Future | | | 0.12680 | | 0.12560 | | | 0.0000 | 0.00 | 0 | 0 |
| Total KES / R Future | | | | | | | | | | | | 0.00 | 0 | 1,973 |
| Total KES / R | | | | | | | | | | | | 0.00 | 0 | 1,973 |
| NGN / R | On | 14/09/2015 | Foreign Exchange Future | | | 0.06660 | | 0.06580 | | | 0.0000 | 0.00 | 0 | 2,000 |
| NGN / R | On | 11/12/2015 | Foreign Exchange Future | | | 0.06020 | | 0.05880 | | | 0.0000 | 0.00 | 0 | 28,268 |
| NGN / R | On | 14/03/2016 | Foreign Exchange Future | | | 0.05670 | | 0.05560 | | | 0.0000 | 0.00 | 0 | 0 |
| Total NGN / R Future | | | | | | | | | | | | 0.00 | 0 | 30,268 |
| Total NGN / R | | | | | | | | | | | | 0.00 | 0 | 30,268 |
| NZ\$ / R | On | 04/09/2015 | Foreign Exchange Future | | | 8.55880 | | 8.44420 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/09/2015 | Foreign Exchange Future | | | 8.56980 | | 8.45580 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 11/12/2015 | Foreign Exchange Future | | | 8.65010 | | 8.53360 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/03/2016 | Foreign Exchange Future | | | 8.74400 | | 8.62680 | | | 0.0000 | 0.00 | 0 | 0 |
| Total NZ\$ / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 04/09/2015 | Foreign Exchange Option | 8.39 | Call | | | 108.32710 | 195.985 | 18.51 | 0.7852 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 04/09/2015 | Foreign Exchange Option | 8.39 | Put | | | 54.12710 | 27.185 | 18.51 | 0.2148 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 04/09/2015 | Foreign Exchange Option | 8.40 | Call | | | 101.87230 | 187.888 | 18.40 | 0.7727 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 04/09/2015 | Foreign Exchange Option | 8.40 | Put | | | 57.67230 | 29.088 | 18.40 | 0.2273 | 0.00 | 0 | 8,000 |
| NZ\$ / R | On | 04/09/2015 | Foreign Exchange Option | 8.41 | Call | | | 95.60610 | 179.910 | 18.29 | 0.7596 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 04/09/2015 | Foreign Exchange Option | 8.41 | Put | | | 61.40610 | 31.110 | 18.29 | 0.2404 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/09/2015 | Foreign Exchange Option | 9.09 | Call | | | 2.76340 | 5.131 | 15.80 | 0.0435 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/09/2015 | Foreign Exchange Option | 9.09 | Put | | | 636.96340 | 525.331 | 15.80 | 0.9565 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/09/2015 | Foreign Exchange Option | 9.10 | Call | | | 2.66790 | 4.923 | 15.91 | 0.0417 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/09/2015 | Foreign Exchange Option | 9.10 | Put | | | 646.86790 | 535.123 | 15.91 | 0.9583 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/09/2015 | Foreign Exchange Option | 9.11 | Call | | | 2.57680 | 4.726 | 16.02 | 0.0400 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/09/2015 | Foreign Exchange Option | 9.11 | Put | | | 656.77680 | 544.926 | 16.02 | 0.9600 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.09 | Call | | | 78.59790 | 100.065 | 13.90 | 0.2650 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.09 | Put | | | 634.99790 | 539.965 | 13.90 | 0.7350 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.10 | Call | | | 77.18430 | 98.359 | 13.94 | 0.2609 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.10 | Put | | | 643.58430 | 548.259 | 13.94 | 0.7391 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.11 | Call | | | 75.79890 | 96.604 | 13.98 | 0.2568 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.11 | Put | | | 652.19890 | 556.504 | 13.98 | 0.7432 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------------|----|------------|-------------------------|--------|------------|--------------|-----------|--------------|-------------------|------------|--------|------------------|------------------|---------------|
| NZ\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.14 | Call | | | 194.52920 | 227.911 | 15.00 | 0.3652 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.14 | Put | | | 707.72920 | 623.911 | 15.00 | 0.6348 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.15 | Call | | | 192.42360 | 225.471 | 15.03 | 0.3618 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.15 | Put | | | 715.62360 | 631.471 | 15.03 | 0.6382 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.16 | Call | | | 190.34680 | 223.061 | 15.06 | 0.3585 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.16 | Put | | | 723.54680 | 639.061 | 15.06 | 0.6415 | 0.00 | 0 | 0 |
| Total NZ\$ / R Option | | | | | | | | | | | | 0.00 | 0 | 8,000 |
| Total NZ\$ / R | | | | | | | | | | | | 0.00 | 0 | 8,000 |
| QUANTO € | On | 14/09/2015 | Foreign Exchange Future | | | 1.12250 | | 1.12200 | | | 0.0000 | 41,532.50 | 37 | 483 |
| QUANTO € | On | 11/12/2015 | Foreign Exchange Future | | | 1.12410 | | 1.12360 | | | 0.0000 | 0.00 | 0 | 2,082 |
| QUANTO € | On | 14/03/2016 | Foreign Exchange Future | | | 1.12620 | | 1.12560 | | | 0.0000 | 0.00 | 0 | 0 |
| Total QUANTO € / \$ Future | | | | | | | | | | | | 41,532.50 | 37 | 2,565 |
| Total QUANTO € / \$ | | | | | | | | | | | | 41,532.50 | 37 | 2,565 |
| RAIN | On | 14/09/2015 | Foreign Exchange Future | | | 23,289.35000 | | 23,005.49000 | | | 0.0000 | 0.00 | 0 | 0 |
| Total RAIN Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total RAIN | | | | | | | | | | | | 0.00 | 0 | 0 |
| SGD / R | On | 14/09/2015 | Foreign Exchange Future | | | 9.42750 | | 9.35480 | | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R | On | 11/12/2015 | Foreign Exchange Future | | | 9.54900 | | 9.47580 | | | 0.0000 | 0.00 | 0 | 0 |
| Total SGD / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| SGD / R | On | 14/09/2015 | Foreign Exchange Option | 9.34 | Call | | | 142.86870 | 228.448 | 22.45 | 0.5858 | 0.00 | 0 | 0 |
| SGD / R | On | 14/09/2015 | Foreign Exchange Option | 9.34 | Put | | | 128.06870 | 140.948 | 22.45 | 0.4142 | 0.00 | 0 | 0 |
| SGD / R | On | 14/09/2015 | Foreign Exchange Option | 9.35 | Call | | | 127.67070 | 212.668 | 21.17 | 0.5806 | 0.00 | 0 | 0 |
| SGD / R | On | 14/09/2015 | Foreign Exchange Option | 9.35 | Put | | | 122.87070 | 135.168 | 21.17 | 0.4194 | 0.00 | 0 | 0 |
| SGD / R | On | 14/09/2015 | Foreign Exchange Option | 9.36 | Call | | | 132.88270 | 196.902 | 19.90 | 0.5749 | 0.00 | 0 | 0 |
| SGD / R | On | 14/09/2015 | Foreign Exchange Option | 9.36 | Put | | | 138.08270 | 129.402 | 19.90 | 0.4251 | 0.00 | 0 | 0 |
| SGD / R | On | 11/12/2015 | Foreign Exchange Option | 9.34 | Call | | | 599.78080 | 809.067 | 34.67 | 0.5839 | 0.00 | 0 | 0 |
| SGD / R | On | 11/12/2015 | Foreign Exchange Option | 9.34 | Put | | | 463.98080 | 600.067 | 34.67 | 0.4161 | 0.00 | 0 | 0 |
| SGD / R | On | 11/12/2015 | Foreign Exchange Option | 9.35 | Call | | | 573.13080 | 784.870 | 33.72 | 0.5819 | 0.00 | 0 | 0 |
| SGD / R | On | 11/12/2015 | Foreign Exchange Option | 9.35 | Put | | | 447.33080 | 585.870 | 33.72 | 0.4181 | 0.00 | 0 | 0 |
| SGD / R | On | 11/12/2015 | Foreign Exchange Option | 9.36 | Call | | | 546.46240 | 760.650 | 32.76 | 0.5799 | 0.00 | 0 | 0 |
| SGD / R | On | 11/12/2015 | Foreign Exchange Option | 9.36 | Put | | | 430.66240 | 571.650 | 32.76 | 0.4201 | 0.00 | 0 | 0 |
| Total SGD / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total SGD / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| TRY / R | On | 14/09/2015 | Foreign Exchange Future | | | 4.53560 | | 4.49010 | | | 0.0000 | 0.00 | 0 | 0 |
| TRY / R | On | 11/12/2015 | Foreign Exchange Future | | | 4.48670 | | 4.43740 | | | 0.0000 | 0.00 | 0 | 0 |

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-----------------------|------------------|------------------|
| Total TRY / R Future | | | | | | | | | 0.00 | 0 | 0 |
| TRY / R On 14/09/2015 Foreign Exchange Option | 4.61 | Call | | | 31.51160 | 43.069 | 18.91 | 0.3526 | 0.00 | 0 | 0 |
| TRY / R On 14/09/2015 Foreign Exchange Option | 4.61 | Put | | | 151.41160 | 117.469 | 18.91 | 0.6474 | 0.00 | 0 | 0 |
| TRY / R On 14/09/2015 Foreign Exchange Option | 4.59 | Call | | | 36.80110 | 49.915 | 18.83 | 0.3924 | 0.00 | 0 | 0 |
| TRY / R On 14/09/2015 Foreign Exchange Option | 4.59 | Put | | | 136.70110 | 104.315 | 18.83 | 0.6076 | 0.00 | 0 | 0 |
| TRY / R On 14/09/2015 Foreign Exchange Option | 4.60 | Call | | | 34.07400 | 46.395 | 18.87 | 0.3722 | 0.00 | 0 | 0 |
| TRY / R On 14/09/2015 Foreign Exchange Option | 4.60 | Put | | | 143.97400 | 110.795 | 18.87 | 0.6278 | 0.00 | 0 | 0 |
| TRY / R On 11/12/2015 Foreign Exchange Option | 4.49 | Call | | | 156.51030 | 179.079 | 18.83 | 0.5172 | 0.00 | 0 | 0 |
| TRY / R On 11/12/2015 Foreign Exchange Option | 4.49 | Put | | | 209.11030 | 182.379 | 18.83 | 0.4828 | 0.00 | 0 | 0 |
| TRY / R On 11/12/2015 Foreign Exchange Option | 4.50 | Call | | | 152.46720 | 174.517 | 18.84 | 0.5085 | 0.00 | 0 | 0 |
| TRY / R On 11/12/2015 Foreign Exchange Option | 4.50 | Put | | | 215.06720 | 187.817 | 18.84 | 0.4915 | 0.00 | 0 | 0 |
| TRY / R On 11/12/2015 Foreign Exchange Option | 4.51 | Call | | | 148.50840 | 170.043 | 18.86 | 0.4997 | 0.00 | 0 | 0 |
| TRY / R On 11/12/2015 Foreign Exchange Option | 4.51 | Put | | | 221.10840 | 193.343 | 18.86 | 0.5003 | 0.00 | 0 | 0 |
| Total TRY / R Option | | | | | | | | | 0.00 | 0 | 0 |
| Total TRY / R | | | | | | | | | 0.00 | 0 | 0 |
| ZMW / R On 14/09/2015 Foreign Exchange Future | | | 1.52120 | | 1.53840 | | | 0.0000 | 0.00 | 0 | 130 |
| ZMW / R On 11/12/2015 Foreign Exchange Future | | | 1.48570 | | 1.50200 | | | 0.0000 | 0.00 | 0 | 0 |
| Total ZMW / R Future | | | | | | | | | 0.00 | 0 | 130 |
| Total ZMW / R | | | | | | | | | 0.00 | 0 | 130 |
| Total Futures | | | | | | | | | 705,986,458.90 | 51,750 | 1,067,768 |
| Total Options | | | | | | | | | 0.00 | 0 | 2,431,215 |
| Grand Total: | | | | | | | | | 705,986,458.90 | 51,750 | 3,498,983 |