



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/10/2015

| Contract Details | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------|------------------|---------------|
| \$ / R On 09/10/2015 Foreign Exchange Future | | | 13.29530 | | 13.43590 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 12/10/2015 Foreign Exchange Future | | | 13.30050 | | 13.43590 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 13/10/2015 Foreign Exchange Future | | | 13.30050 | | 13.43590 | | | 0.0000 | 0.00 | 0 | 2,726 |
| \$ / R On 14/10/2015 Foreign Exchange Future | | | 13.30060 | | 13.42900 | | | 0.0000 | 0.00 | 0 | 1,000 |
| \$ / R On 16/10/2015 Foreign Exchange Future | | | 13.30430 | | 13.43360 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 20/10/2015 Foreign Exchange Future | | | 13.31240 | | 13.44290 | | | 0.0000 | 0.00 | 0 | 600 |
| \$ / R On 22/10/2015 Foreign Exchange Future | | | 13.31650 | | 13.44750 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 28/10/2015 Foreign Exchange Future | | | 13.32920 | | 13.46140 | | | 0.0000 | 53,316.80 | 4 | 350 |
| \$ / R On 30/10/2015 Foreign Exchange Future | | | 13.33340 | | 13.46600 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 05/11/2015 Foreign Exchange Future | | | 13.34610 | | 13.47990 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 10/11/2015 Foreign Exchange Future | | | 13.35660 | | 13.49150 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 17/11/2015 Foreign Exchange Future | | | 13.37190 | | 13.50770 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 18/11/2015 Foreign Exchange Future | | | 13.37440 | | 13.51010 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 20/11/2015 Foreign Exchange Future | | | 13.37950 | | 13.51470 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 24/11/2015 Foreign Exchange Future | | | 13.38970 | | 13.52400 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R On 25/11/2015 Foreign Exchange Future | | | 13.39220 | | 13.52640 | | | 0.0000 | 0.00 | 0 | 250 |
| \$ / R On 08/12/2015 Foreign Exchange Future | | | 13.42530 | | 13.55670 | | | 0.0000 | 0.00 | 0 | 276 |
| \$ / R On 11/12/2015 Foreign Exchange Future | | | 13.43290 | | 13.56370 | | | 0.0000 | 477,808,253.00 | 35,570 | 749,001 |
| \$ / R On 21/12/2015 Foreign Exchange Future | | | 13.45750 | | 13.58830 | | | 0.0000 | 0.00 | 0 | 250 |
| \$ / R On 13/01/2016 Foreign Exchange Future | | | 13.51340 | | 13.64620 | | | 0.0000 | 0.00 | 0 | 2,650 |
| \$ / R On 27/01/2016 Foreign Exchange Future | | | 13.54650 | | 13.67960 | | | 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 | | | 13.58420 | | 13.71770 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 19/02/2016 | Foreign Exchange Future | | | 13.60070 | | 13.73440 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 25/02/2016 | Foreign Exchange Future | | | 13.61480 | | 13.74870 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 11/03/2016 | Foreign Exchange Future | | | 13.65020 | | 13.78440 | | | 0.0000 | 0.00 | 0 | 272 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Future | | | 13.65720 | | 13.79160 | | | 0.0000 | 13,370,398.80 | 979 | 70,617 |
| \$ / R | On | 16/03/2016 | Foreign Exchange Future | | | 13.66190 | | 13.79640 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 23/03/2016 | Foreign Exchange Future | | | 13.67840 | | 13.81300 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2016 | Foreign Exchange Future | | | 13.69260 | | 13.82730 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 18/04/2016 | Foreign Exchange Future | | | 13.74000 | | 13.87540 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Future | | | 13.75950 | | 13.89510 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Future | | | 13.83500 | | 13.97160 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 06/06/2016 | Foreign Exchange Future | | | 13.85940 | | 13.99620 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Future | | | 13.86670 | | 14.00360 | | | 0.0000 | 0.00 | 0 | 264 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Future | | | 13.87640 | | 14.01350 | | | 0.0000 | 0.00 | 0 | 29,726 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Future | | | 13.91290 | | 14.05050 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Future | | | 13.98450 | | 14.12290 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 11/08/2016 | Foreign Exchange Future | | | 14.02210 | | 14.16080 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Future | | | 14.05970 | | 14.19870 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Future | | | 14.08730 | | 14.22660 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 08/09/2016 | Foreign Exchange Future | | | 14.09230 | | 14.23160 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Future | | | 14.10990 | | 14.24930 | | | 0.0000 | 0.00 | 0 | 259 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Future | | | 14.11990 | | 14.25940 | | | 0.0000 | 1,058,992.50 | 75 | 3,124 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Future | | | 14.14250 | | 14.28220 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Future | | | 14.21890 | | 14.35940 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Future | | | 14.31890 | | 14.45910 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Future | | | 14.36740 | | 14.50740 | | | 0.0000 | 0.00 | 0 | 251 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Future | | | 14.38250 | | 14.52250 | | | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Future | | | 14.63700 | | 14.77630 | | | 0.0000 | 0.00 | 0 | 0 |
| Total \$ / R Future | | | | | | | | | | | | 492,290,961.10 | 36,628 | 861,616 |
| \$ / R | On | 09/10/2015 | Foreign Exchange Option | 13.98 | Call | | | 0.43900 | 0.000 | 9.49 | 0.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 09/10/2015 | Foreign Exchange Option | 13.98 | Put | | | 544.53900 | 684.700 | 9.49 | 1.0000 | 0.00 | 0 | 0 |
| \$ / R | On | 12/10/2015 | Foreign Exchange Option | 14.05 | Call | | | 1.88610 | 0.236 | 21.91 | 0.0030 | 0.00 | 0 | 3,000 |
| \$ / R | On | 12/10/2015 | Foreign Exchange Option | 14.05 | Put | | | 615.98610 | 749.736 | 21.91 | 0.9970 | 0.00 | 0 | 0 |
| \$ / R | On | 13/10/2015 | Foreign Exchange Option | 12.88 | Call | | | 558.92390 | 423.971 | 17.17 | 0.9637 | 0.00 | 0 | 0 |
| \$ / R | On | 13/10/2015 | Foreign Exchange Option | 12.88 | Put | | | 3.02390 | 3.471 | 17.17 | 0.0363 | 0.00 | 0 | 0 |
| \$ / R | On | 14/10/2015 | Foreign Exchange Option | 13.89 | Call | | | 11.39750 | 2.608 | 18.65 | 0.0241 | 0.00 | 0 | 0 |
| \$ / R | On | 14/10/2015 | Foreign Exchange Option | 13.89 | Put | | | 472.39750 | 592.008 | 18.65 | 0.9759 | 0.00 | 0 | 0 |
| \$ / R | On | 16/10/2015 | Foreign Exchange Option | 14.00 | Call | | | 13.05390 | 4.376 | 19.63 | 0.0313 | 0.00 | 0 | 3,000 |
| \$ / R | On | 16/10/2015 | Foreign Exchange Option | 14.00 | Put | | | 579.45390 | 700.076 | 19.63 | 0.9687 | 0.00 | 0 | 0 |
| \$ / R | On | 20/10/2015 | Foreign Exchange Option | 13.31 | Call | | | 226.48640 | 138.194 | 14.86 | 0.5079 | 0.00 | 0 | 3,000 |
| \$ / R | On | 20/10/2015 | Foreign Exchange Option | 13.31 | Put | | | 93.58640 | 135.794 | 14.86 | 0.4921 | 0.00 | 0 | 0 |
| \$ / R | On | 20/10/2015 | Foreign Exchange Option | 13.39 | Call | | | 179.62300 | 105.871 | 15.28 | 0.4185 | 0.00 | 0 | 0 |
| \$ / R | On | 20/10/2015 | Foreign Exchange Option | 13.39 | Put | | | 126.72300 | 183.471 | 15.28 | 0.5815 | 0.00 | 0 | 0 |
| \$ / R | On | 20/10/2015 | Foreign Exchange Option | 13.63 | Call | | | 85.56330 | 44.811 | 16.54 | 0.2100 | 0.00 | 0 | 0 |
| \$ / R | On | 20/10/2015 | Foreign Exchange Option | 13.63 | Put | | | 272.66330 | 362.411 | 16.54 | 0.7900 | 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 | 22/10/2015 | Foreign Exchange Option | 13.46 | Call | | 161.62680 | 98.771 | 15.91 | 0.3662 | 0.00 | 0 | 3,000 |
| \$ / R | On | 22/10/2015 | Foreign Exchange Option | 13.46 | Put | | 174.12680 | 242.272 | 15.91 | 0.6338 | 0.00 | 0 | 0 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 10.80 | Call | | 2,661.41800 | 2,529.224 | 25.42 | 0.9999 | 0.00 | 0 | 0 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 10.80 | Put | | 0.01800 | 0.024 | 25.42 | 0.0001 | 0.00 | 0 | 300 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 11.15 | Call | | 2,311.46910 | 2,179.291 | 23.86 | 0.9995 | 0.00 | 0 | 0 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 11.15 | Put | | 0.06910 | 0.092 | 23.86 | 0.0005 | 0.00 | 0 | 250 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 13.44 | Call | | 209.80780 | 142.066 | 15.79 | 0.4162 | 0.00 | 0 | 8,000 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 13.44 | Put | | 188.40780 | 252.867 | 15.79 | 0.5838 | 0.00 | 0 | 0 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 13.56 | Call | | 160.32700 | 104.944 | 16.30 | 0.3289 | 0.00 | 0 | 250 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 13.56 | Put | | 258.92700 | 335.744 | 16.30 | 0.6711 | 0.00 | 0 | 0 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 16.98 | Call | | 0.87820 | 0.867 | 37.42 | 0.0026 | 0.00 | 0 | 300 |
| \$ / R | On | 28/10/2015 | Foreign Exchange Option | 16.98 | Put | | 3,519.47820 | 3,651.667 | 37.42 | 0.9974 | 0.00 | 0 | 0 |
| \$ / R | On | 30/10/2015 | Foreign Exchange Option | 13.87 | Call | | 87.57290 | 54.446 | 17.64 | 0.1811 | 0.00 | 0 | 0 |
| \$ / R | On | 30/10/2015 | Foreign Exchange Option | 13.87 | Put | | 491.57290 | 591.046 | 17.64 | 0.8189 | 0.00 | 0 | 13,360 |
| \$ / R | On | 30/10/2015 | Foreign Exchange Option | 14.00 | Call | | 65.21630 | 39.458 | 18.19 | 0.1365 | 0.00 | 0 | 13,360 |
| \$ / R | On | 30/10/2015 | Foreign Exchange Option | 14.00 | Put | | 599.21630 | 706.058 | 18.19 | 0.8635 | 0.00 | 0 | 0 |
| \$ / R | On | 05/11/2015 | Foreign Exchange Option | 13.70 | Call | | 157.81940 | 108.942 | 16.80 | 0.2912 | 0.00 | 0 | 300 |
| \$ / R | On | 05/11/2015 | Foreign Exchange Option | 13.70 | Put | | 377.91940 | 462.842 | 16.80 | 0.7088 | 0.00 | 0 | 300 |
| \$ / R | On | 05/11/2015 | Foreign Exchange Option | 12.72 | Call | | 783.44570 | 656.801 | 14.93 | 0.8856 | 0.00 | 0 | 300 |
| \$ / R | On | 05/11/2015 | Foreign Exchange Option | 12.72 | Put | | 23.54570 | 30.702 | 14.93 | 0.1144 | 0.00 | 0 | 0 |
| \$ / R | On | 05/11/2015 | Foreign Exchange Option | 13.00 | Call | | 541.13500 | 432.263 | 15.16 | 0.7447 | 0.00 | 0 | 300 |
| \$ / R | On | 05/11/2015 | Foreign Exchange Option | 13.00 | Put | | 61.23500 | 86.163 | 15.16 | 0.2553 | 0.00 | 0 | 0 |
| \$ / R | On | 10/11/2015 | Foreign Exchange Option | 13.81 | Call | | 149.83070 | 105.060 | 17.09 | 0.2629 | 0.00 | 0 | 10,000 |
| \$ / R | On | 10/11/2015 | Foreign Exchange Option | 13.81 | Put | | 468.33070 | 558.459 | 17.09 | 0.7371 | 0.00 | 0 | 0 |
| \$ / R | On | 10/11/2015 | Foreign Exchange Option | 14.25 | Call | | 70.50450 | 47.541 | 18.93 | 0.1299 | 0.00 | 0 | 20,000 |
| \$ / R | On | 10/11/2015 | Foreign Exchange Option | 14.25 | Put | | 829.00450 | 940.941 | 18.93 | 0.8701 | 0.00 | 0 | 0 |
| \$ / R | On | 10/11/2015 | Foreign Exchange Option | 13.00 | Call | | 562.38010 | 454.583 | 15.06 | 0.7354 | 0.00 | 0 | 0 |
| \$ / R | On | 10/11/2015 | Foreign Exchange Option | 13.00 | Put | | 70.88010 | 97.983 | 15.06 | 0.2646 | 0.00 | 0 | 10,000 |
| \$ / R | On | 10/11/2015 | Foreign Exchange Option | 13.14 | Call | | 460.41890 | 361.457 | 15.19 | 0.6503 | 0.00 | 0 | 0 |
| \$ / R | On | 10/11/2015 | Foreign Exchange Option | 13.14 | Put | | 108.91890 | 144.857 | 15.19 | 0.3497 | 0.00 | 0 | 8,000 |
| \$ / R | On | 17/11/2015 | Foreign Exchange Option | 13.35 | Call | | 366.04660 | 281.398 | 15.52 | 0.5230 | 0.00 | 0 | 5,000 |
| \$ / R | On | 17/11/2015 | Foreign Exchange Option | 13.35 | Put | | 208.34660 | 259.498 | 15.52 | 0.4770 | 0.00 | 0 | 0 |
| \$ / R | On | 17/11/2015 | Foreign Exchange Option | 13.40 | Call | | 339.16930 | 258.099 | 15.58 | 0.4937 | 0.00 | 0 | 7,500 |
| \$ / R | On | 17/11/2015 | Foreign Exchange Option | 13.40 | Put | | 231.46930 | 286.199 | 15.58 | 0.5063 | 0.00 | 0 | 0 |
| \$ / R | On | 17/11/2015 | Foreign Exchange Option | 13.15 | Call | | 488.01210 | 389.556 | 15.26 | 0.6407 | 0.00 | 0 | 12,500 |
| \$ / R | On | 17/11/2015 | Foreign Exchange Option | 13.15 | Put | | 130.31210 | 167.656 | 15.26 | 0.3593 | 0.00 | 0 | 0 |
| \$ / R | On | 18/11/2015 | Foreign Exchange Option | 13.17 | Call | | 480.39640 | 383.282 | 15.34 | 0.6288 | 0.00 | 0 | 6,000 |
| \$ / R | On | 18/11/2015 | Foreign Exchange Option | 13.17 | Put | | 140.29640 | 178.882 | 15.34 | 0.3712 | 0.00 | 0 | 0 |
| \$ / R | On | 18/11/2015 | Foreign Exchange Option | 13.35 | Call | | 371.90840 | 287.072 | 15.57 | 0.5244 | 0.00 | 0 | 6,000 |
| \$ / R | On | 18/11/2015 | Foreign Exchange Option | 13.35 | Put | | 211.80840 | 262.672 | 15.57 | 0.4756 | 0.00 | 0 | 0 |
| \$ / R | On | 20/11/2015 | Foreign Exchange Option | 13.14 | Call | | 510.98500 | 412.097 | 15.38 | 0.6452 | 0.00 | 0 | 0 |
| \$ / R | On | 20/11/2015 | Foreign Exchange Option | 13.14 | Put | | 136.28500 | 172.597 | 15.38 | 0.3548 | 0.00 | 0 | 8,000 |
| \$ / R | On | 20/11/2015 | Foreign Exchange Option | 13.75 | Call | | 214.48400 | 159.826 | 16.92 | 0.3274 | 0.00 | 0 | 0 |
| \$ / R | On | 20/11/2015 | Foreign Exchange Option | 13.75 | Put | | 449.78400 | 530.326 | 16.92 | 0.6726 | 0.00 | 0 | 1,000 |
| \$ / R | On | 24/11/2015 | Foreign Exchange Option | 13.68 | Call | | 254.18740 | 193.936 | 16.61 | 0.3690 | 0.00 | 0 | 9,000 |
| \$ / R | On | 24/11/2015 | Foreign Exchange Option | 13.68 | Put | | 410.18740 | 484.236 | 16.61 | 0.6310 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 24/11/2015 | Foreign Exchange Option | 13.99 | Call | | | 165.88750 | 122.496 | 17.65 | 0.2519 | 0.00 | 0 | 5,000 |
| \$ / R | On | 24/11/2015 | Foreign Exchange Option | 13.99 | Put | | | 631.88750 | 722.796 | 17.65 | 0.7481 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.03 | Call | | | 609.12230 | 504.275 | 15.21 | 0.7018 | 0.00 | 0 | 5,000 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.03 | Put | | | 112.72230 | 142.075 | 15.21 | 0.2982 | 0.00 | 0 | 5,000 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 10.80 | Call | | | 2,726.89480 | 2,592.658 | 20.57 | 0.9984 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 10.80 | Put | | | 0.49480 | 0.458 | 20.57 | 0.0016 | 0.00 | 0 | 300 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 11.15 | Call | | | 2,377.43850 | 2,243.239 | 19.24 | 0.9964 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 11.15 | Put | | | 1.03850 | 1.039 | 19.24 | 0.0036 | 0.00 | 0 | 250 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 12.63 | Call | | | 935.43700 | 811.328 | 15.00 | 0.8677 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 12.63 | Put | | | 39.03700 | 49.128 | 15.00 | 0.1323 | 0.00 | 0 | 5,000 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.85 | Call | | | 206.23810 | 155.175 | 17.21 | 0.3039 | 0.00 | 0 | 250 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.85 | Put | | | 529.83810 | 612.975 | 17.21 | 0.6961 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 17.45 | Call | | | 11.58200 | 8.875 | 33.47 | 0.0160 | 0.00 | 0 | 300 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 17.45 | Put | | | 3,935.18200 | 4,066.675 | 33.47 | 0.9840 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.43 | Call | | | 364.28840 | 284.956 | 15.81 | 0.4915 | 0.00 | 0 | 5,000 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.43 | Put | | | 267.88840 | 322.756 | 15.81 | 0.5085 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.65 | Call | | | 270.23650 | 207.666 | 16.54 | 0.3853 | 0.00 | 0 | 15,000 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.65 | Put | | | 393.83650 | 465.466 | 16.54 | 0.6147 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.73 | Call | | | 242.63260 | 184.857 | 16.81 | 0.3510 | 0.00 | 0 | 201 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.73 | Put | | | 446.23260 | 522.657 | 16.81 | 0.6490 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.24 | Call | | | 470.18340 | 377.632 | 15.49 | 0.5923 | 0.00 | 0 | 5,000 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.24 | Put | | | 183.78340 | 225.432 | 15.49 | 0.4077 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.25 | Call | | | 464.13690 | 372.204 | 15.51 | 0.5869 | 0.00 | 0 | 11,500 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.25 | Put | | | 187.73690 | 230.004 | 15.51 | 0.4131 | 0.00 | 0 | 15,000 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.33 | Call | | | 417.65750 | 330.758 | 15.61 | 0.5442 | 0.00 | 0 | 201 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 13.33 | Put | | | 221.25750 | 268.558 | 15.61 | 0.4558 | 0.00 | 0 | 201 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 12.85 | Call | | | 745.43830 | 631.540 | 14.97 | 0.7871 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 12.85 | Put | | | 69.03830 | 89.340 | 14.97 | 0.2129 | 0.00 | 0 | 15,000 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 12.93 | Call | | | 682.99800 | 572.930 | 15.08 | 0.7506 | 0.00 | 0 | 0 |
| \$ / R | On | 25/11/2015 | Foreign Exchange Option | 12.93 | Put | | | 86.59800 | 110.730 | 15.08 | 0.2494 | 0.00 | 0 | 201 |
| \$ / R | On | 08/12/2015 | Foreign Exchange Option | 12.34 | Call | | | 1,242.88030 | 1,116.609 | 15.21 | 0.9189 | 0.00 | 0 | 0 |
| \$ / R | On | 08/12/2015 | Foreign Exchange Option | 12.34 | Put | | | 26.18030 | 31.309 | 15.21 | 0.0811 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.30 | Put | | | 901.00770 | 995.018 | 18.68 | 0.7785 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.05 | Call | | | 216.87800 | 169.520 | 17.81 | 0.2844 | 0.00 | 0 | 1,700 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.05 | Put | | | 703.17800 | 786.620 | 17.81 | 0.7156 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.12 | Call | | | 200.57580 | 156.245 | 18.04 | 0.2650 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.12 | Put | | | 756.87580 | 843.345 | 18.04 | 0.7350 | 0.00 | 0 | 500 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.20 | Call | | | 183.51140 | 142.855 | 18.33 | 0.2447 | 0.00 | 0 | 1,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.20 | Put | | | 819.81140 | 909.955 | 18.33 | 0.7553 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.92 | Call | | | 250.88900 | 197.797 | 17.41 | 0.3240 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.92 | Put | | | 607.18900 | 684.897 | 17.41 | 0.6760 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.00 | Call | | | 229.35980 | 179.859 | 17.66 | 0.2991 | 0.00 | 0 | 51,500 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.00 | Put | | | 665.65980 | 746.959 | 17.66 | 0.7009 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.01 | Call | | | 226.80540 | 177.739 | 17.69 | 0.2961 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.01 | Put | | | 673.10540 | 754.839 | 17.69 | 0.7039 | 0.00 | 0 | 50,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.80 | Call | | | 287.07800 | 228.240 | 17.03 | 0.3648 | 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 | 13.80 | Put | | | 523.37800 | 595.340 | 17.03 | 0.6352 | 0.00 | 0 | 11,200 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.83 | Call | | | 277.56930 | 220.207 | 17.12 | 0.3542 | 0.00 | 0 | 1,260 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.83 | Put | | | 543.86930 | 617.307 | 17.12 | 0.6458 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.91 | Call | | | 253.72090 | 200.167 | 17.37 | 0.3273 | 0.00 | 0 | 200 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.91 | Put | | | 600.02090 | 677.267 | 17.37 | 0.6727 | 0.00 | 0 | 200 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.66 | Call | | | 335.85230 | 269.803 | 16.59 | 0.4173 | 0.00 | 0 | 2,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.66 | Put | | | 432.15230 | 496.903 | 16.59 | 0.5827 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.68 | Call | | | 328.42250 | 263.434 | 16.65 | 0.4095 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.68 | Put | | | 444.72250 | 510.534 | 16.65 | 0.5905 | 0.00 | 0 | 10,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.72 | Call | | | 314.03530 | 251.139 | 16.78 | 0.3941 | 0.00 | 0 | 500 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.72 | Put | | | 470.33530 | 538.239 | 16.78 | 0.6059 | 0.00 | 0 | 500 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.63 | Call | | | 347.29930 | 279.641 | 16.50 | 0.4292 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.63 | Put | | | 413.59930 | 476.741 | 16.50 | 0.5708 | 0.00 | 0 | 250 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.64 | Call | | | 343.44290 | 276.324 | 16.53 | 0.4252 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.64 | Put | | | 419.74290 | 483.424 | 16.53 | 0.5748 | 0.00 | 0 | 10,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.65 | Call | | | 339.62740 | 273.044 | 16.56 | 0.4213 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.65 | Put | | | 425.92740 | 490.144 | 16.56 | 0.5787 | 0.00 | 0 | 15,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.59 | Call | | | 363.14140 | 293.305 | 16.37 | 0.4455 | 0.00 | 0 | 12,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.59 | Put | | | 389.44140 | 450.404 | 16.37 | 0.5545 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.60 | Call | | | 359.11870 | 289.829 | 16.40 | 0.4414 | 0.00 | 0 | 1,300 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.60 | Put | | | 395.41870 | 456.929 | 16.40 | 0.5586 | 0.00 | 0 | 10,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.62 | Call | | | 351.19680 | 282.998 | 16.46 | 0.4333 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.62 | Put | | | 407.49680 | 470.098 | 16.46 | 0.5667 | 0.00 | 0 | 4,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.44 | Call | | | 432.50070 | 350.797 | 15.91 | 0.5100 | 0.00 | 0 | 39,222 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.44 | Put | | | 308.80070 | 357.897 | 15.91 | 0.4900 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.50 | Call | | | 403.01850 | 326.436 | 16.09 | 0.4836 | 0.00 | 0 | 14,950 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.50 | Put | | | 339.31850 | 393.536 | 16.09 | 0.5164 | 0.00 | 0 | 200 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.52 | Call | | | 393.54280 | 318.778 | 16.15 | 0.4750 | 0.00 | 0 | 5,500 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.52 | Put | | | 349.84280 | 405.878 | 16.15 | 0.5250 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.36 | Call | | | 474.31250 | 388.065 | 15.78 | 0.5461 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.36 | Put | | | 270.61250 | 315.165 | 15.78 | 0.4539 | 0.00 | 0 | 1,260 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.38 | Call | | | 463.58860 | 378.472 | 15.82 | 0.5370 | 0.00 | 0 | 12,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.38 | Put | | | 279.88860 | 325.572 | 15.82 | 0.4630 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.40 | Call | | | 453.04770 | 369.066 | 15.85 | 0.5280 | 0.00 | 0 | 1,300 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.40 | Put | | | 289.34770 | 336.166 | 15.85 | 0.4720 | 0.00 | 0 | 4,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.25 | Call | | | 536.54140 | 444.173 | 15.61 | 0.5963 | 0.00 | 0 | 201 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.25 | Put | | | 222.84140 | 261.273 | 15.61 | 0.4037 | 0.00 | 0 | 2,300 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.28 | Call | | | 519.02290 | 428.304 | 15.66 | 0.5826 | 0.00 | 0 | 150 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.28 | Put | | | 235.32290 | 275.404 | 15.66 | 0.4174 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.31 | Call | | | 501.91520 | 412.862 | 15.70 | 0.5689 | 0.00 | 0 | 5,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.31 | Put | | | 248.21520 | 289.962 | 15.70 | 0.4311 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.20 | Call | | | 566.65300 | 471.576 | 15.53 | 0.6192 | 0.00 | 0 | 677 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.20 | Put | | | 202.95300 | 238.676 | 15.53 | 0.3808 | 0.00 | 0 | 60 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.21 | Call | | | 560.54020 | 466.001 | 15.54 | 0.6146 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.21 | Put | | | 206.84020 | 243.101 | 15.54 | 0.3854 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.22 | Call | | | 554.47100 | 460.471 | 15.56 | 0.6101 | 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 | 13.22 | Put | | 210.77100 | 247.571 | 15.56 | 0.3899 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.10 | Call | | 630.28760 | 529.985 | 15.36 | 0.6646 | 0.00 | 0 | 13,241 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.10 | Put | | 166.58760 | 197.085 | 15.36 | 0.3354 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.15 | Call | | 597.90390 | 500.180 | 15.45 | 0.6420 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.15 | Put | | 184.20390 | 217.280 | 15.45 | 0.3580 | 0.00 | 0 | 500 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.17 | Call | | 585.26670 | 488.594 | 15.48 | 0.6329 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.17 | Put | | 191.56670 | 225.694 | 15.48 | 0.3671 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.90 | Call | | 770.86920 | 661.141 | 15.04 | 0.7514 | 0.00 | 0 | 10,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.90 | Put | | 107.16920 | 128.241 | 15.04 | 0.2486 | 0.00 | 0 | 100 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.00 | Call | | 698.40590 | 593.197 | 15.20 | 0.7089 | 0.00 | 0 | 1,197 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.00 | Put | | 134.70590 | 160.297 | 15.20 | 0.2911 | 0.00 | 0 | 55,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.05 | Call | | 663.79340 | 560.993 | 15.28 | 0.6869 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 13.05 | Put | | 150.09340 | 178.093 | 15.28 | 0.3131 | 0.00 | 0 | 20,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.80 | Call | | 849.15280 | 733.678 | 14.88 | 0.7915 | 0.00 | 0 | 17,883 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.80 | Put | | 85.45280 | 100.778 | 14.88 | 0.2085 | 0.00 | 0 | 50,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.85 | Call | | 808.66640 | 696.842 | 14.96 | 0.7718 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.85 | Put | | 94.96640 | 113.942 | 14.96 | 0.2282 | 0.00 | 0 | 8,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.86 | Call | | 801.02590 | 689.612 | 14.98 | 0.7678 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.86 | Put | | 97.32590 | 116.712 | 14.98 | 0.2322 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.70 | Call | | 932.42910 | 814.026 | 14.96 | 0.8248 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.70 | Put | | 68.72910 | 81.126 | 14.96 | 0.1752 | 0.00 | 0 | 5,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.76 | Call | | 882.11230 | 765.412 | 14.91 | 0.8052 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.76 | Put | | 78.41230 | 92.512 | 14.91 | 0.1948 | 0.00 | 0 | 402 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.77 | Call | | 873.82710 | 757.427 | 14.90 | 0.8018 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.77 | Put | | 80.12710 | 94.527 | 14.90 | 0.1982 | 0.00 | 0 | 12,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.57 | Call | | 1,044.74460 | 923.184 | 15.07 | 0.8626 | 0.00 | 0 | 10,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.57 | Put | | 51.04460 | 60.284 | 15.07 | 0.1374 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.58 | Call | | 1,035.95740 | 914.615 | 15.06 | 0.8599 | 0.00 | 0 | 150 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.58 | Put | | 52.25740 | 61.715 | 15.06 | 0.1401 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.60 | Call | | 1,018.45180 | 897.559 | 15.04 | 0.8544 | 0.00 | 0 | 30,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.60 | Put | | 54.75180 | 64.659 | 15.04 | 0.1456 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.20 | Call | | 1,383.67250 | 1,256.430 | 15.37 | 0.9382 | 0.00 | 0 | 1,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.20 | Put | | 19.97250 | 23.530 | 15.37 | 0.0618 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.50 | Call | | 1,106.89360 | 983.912 | 15.12 | 0.8804 | 0.00 | 0 | 500 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.50 | Put | | 43.19360 | 51.012 | 15.12 | 0.1196 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.56 | Call | | 1,053.55600 | 931.781 | 15.08 | 0.8652 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.56 | Put | | 49.85600 | 58.881 | 15.08 | 0.1348 | 0.00 | 0 | 2,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.15 | Call | | 1,431.76170 | 1,303.390 | 15.41 | 0.9452 | 0.00 | 0 | 1,650 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.15 | Put | | 18.06170 | 20.490 | 15.41 | 0.0548 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.16 | Call | | 1,422.12860 | 1,293.970 | 15.40 | 0.9438 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.16 | Put | | 18.42860 | 21.070 | 15.40 | 0.0562 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.18 | Call | | 1,402.88570 | 1,275.171 | 15.39 | 0.9411 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.18 | Put | | 19.18570 | 22.271 | 15.39 | 0.0589 | 0.00 | 0 | 150 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.00 | Call | | 1,577.04050 | 1,447.286 | 15.76 | 0.9604 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.00 | Put | | 13.34050 | 14.386 | 15.76 | 0.0396 | 0.00 | 0 | 121,600 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.04 | Call | | 1,538.16560 | 1,408.564 | 15.64 | 0.9571 | 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 | 12.04 | Put | | 14.46560 | 15.664 | 15.64 | 0.0429 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.10 | Call | | 1,480.02970 | 1,350.695 | 15.45 | 0.9515 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 12.10 | Put | | 16.32970 | 17.795 | 15.45 | 0.0485 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.80 | Call | | 1,772.58510 | 1,642.285 | 16.39 | 0.9737 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.80 | Put | | 8.88510 | 9.385 | 16.39 | 0.0263 | 0.00 | 0 | 1,100 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.90 | Call | | 1,674.59070 | 1,544.524 | 16.08 | 0.9677 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.90 | Put | | 10.89070 | 11.624 | 16.08 | 0.0323 | 0.00 | 0 | 8,210 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.95 | Call | | 1,625.75480 | 1,495.833 | 15.92 | 0.9642 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.95 | Put | | 12.05480 | 12.933 | 15.92 | 0.0358 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.60 | Call | | 1,969.60290 | 1,839.004 | 17.01 | 0.9826 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.60 | Put | | 5.90290 | 6.104 | 17.01 | 0.0174 | 0.00 | 0 | 800 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.61 | Call | | 1,959.72500 | 1,829.137 | 16.98 | 0.9822 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.61 | Put | | 6.02500 | 6.237 | 16.98 | 0.0178 | 0.00 | 0 | 580 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.75 | Call | | 1,821.72330 | 1,691.330 | 16.54 | 0.9762 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.75 | Put | | 8.02330 | 8.430 | 16.54 | 0.0238 | 0.00 | 0 | 20,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.00 | Call | | 2,565.40750 | 2,434.556 | 18.89 | 0.9951 | 0.00 | 0 | 1,177 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.00 | Put | | 1.70750 | 1.656 | 18.89 | 0.0049 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.20 | Call | | 2,366.28780 | 2,235.464 | 18.27 | 0.9925 | 0.00 | 0 | 39,222 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.20 | Put | | 2.58780 | 2.564 | 18.27 | 0.0075 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.40 | Call | | 2,167.61270 | 2,036.861 | 17.64 | 0.9886 | 0.00 | 0 | 1,197 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 11.40 | Put | | 3.91270 | 3.961 | 17.64 | 0.0114 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.20 | Call | | 4,363.73580 | 4,232.928 | 24.57 | 0.9999 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.20 | Put | | 0.03580 | 0.028 | 24.57 | 0.0001 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.25 | Call | | 4,313.74420 | 4,182.935 | 24.57 | 0.9999 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.25 | Put | | 0.04420 | 0.035 | 24.57 | 0.0001 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 10.95 | Call | | 2,615.23840 | 2,484.384 | 19.05 | 0.9956 | 0.00 | 0 | 4,331 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 10.95 | Put | | 1.53840 | 1.484 | 19.05 | 0.0044 | 0.00 | 0 | 8,917 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.15 | Call | | 4,413.72880 | 4,282.923 | 24.57 | 0.9999 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.15 | Put | | 0.02880 | 0.023 | 24.57 | 0.0001 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 16.50 | Call | | 28.27730 | 22.223 | 27.07 | 0.0382 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 16.50 | Put | | 2,964.57730 | 3,089.323 | 27.07 | 0.9618 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 20.77 | Call | | 0.67750 | 0.403 | 32.67 | 0.0008 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 20.77 | Put | | 7,206.97750 | 7,337.503 | 32.67 | 0.9992 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 15.42 | Call | | 56.52410 | 42.405 | 22.60 | 0.0774 | 0.00 | 0 | 11,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 15.42 | Put | | 1,912.82410 | 2,029.505 | 22.60 | 0.9226 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 15.57 | Call | | 49.86660 | 37.322 | 23.11 | 0.0682 | 0.00 | 0 | 39,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 15.57 | Put | | 2,056.16660 | 2,174.422 | 23.11 | 0.9318 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 15.80 | Call | | 41.52500 | 30.990 | 23.91 | 0.0565 | 0.00 | 0 | 53,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 15.80 | Put | | 2,277.82500 | 2,398.090 | 23.91 | 0.9435 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.97 | Call | | 84.65260 | 64.141 | 21.05 | 0.1160 | 0.00 | 0 | 8,210 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.97 | Put | | 1,490.95260 | 1,601.241 | 21.05 | 0.8840 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 15.00 | Call | | 82.29790 | 62.307 | 21.15 | 0.1128 | 0.00 | 0 | 111,100 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 15.00 | Put | | 1,518.59790 | 1,629.407 | 21.15 | 0.8872 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 15.30 | Call | | 62.69570 | 47.140 | 22.18 | 0.0860 | 0.00 | 0 | 1,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 15.30 | Put | | 1,798.99570 | 1,914.240 | 22.18 | 0.9140 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.70 | Call | | 109.64250 | 83.878 | 20.11 | 0.1498 | 0.00 | 0 | 4,500 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.70 | Put | | 1,245.94250 | 1,350.978 | 20.11 | 0.8502 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.75 | Call | | 104.42210 | 79.760 | 20.28 | 0.1428 | 0.00 | 0 | 200 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.75 | Put | | 1,290.72210 | 1,396.860 | 20.28 | 0.8572 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.84 | Call | | 95.76250 | 72.903 | 20.60 | 0.1311 | 0.00 | 0 | 8,200 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.84 | Put | | 1,372.06250 | 1,480.003 | 20.60 | 0.8689 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.37 | Call | | 153.08360 | 118.532 | 18.93 | 0.2067 | 0.00 | 0 | 580 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.37 | Put | | 959.38360 | 1,055.632 | 18.93 | 0.7933 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.40 | Call | | 148.39020 | 114.757 | 19.04 | 0.2006 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.40 | Put | | 984.69020 | 1,081.857 | 19.04 | 0.7994 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.50 | Call | | 133.91070 | 103.154 | 19.39 | 0.1818 | 0.00 | 0 | 55,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.50 | Put | | 1,070.21070 | 1,170.254 | 19.39 | 0.8182 | 0.00 | 0 | 201 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.24 | Call | | 175.56170 | 136.652 | 18.47 | 0.2351 | 0.00 | 0 | 250 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.24 | Put | | 851.86170 | 943.752 | 18.47 | 0.7649 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.28 | Call | | 168.21350 | 130.757 | 18.61 | 0.2260 | 0.00 | 0 | 12,000 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.28 | Put | | 884.51350 | 977.857 | 18.61 | 0.7740 | 0.00 | 0 | 0 |
| \$ / R | On | 11/12/2015 | Foreign Exchange Option | 14.30 | Call | | 164.70770 | 127.918 | 18.68 | 0.2215 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 11.15 | Call | | 2,441.48440 | 2,310.777 | 18.03 | 0.9912 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 11.15 | Put | | 3.18440 | 3.277 | 18.03 | 0.0088 | 0.00 | 0 | 250 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 14.15 | Call | | 226.11270 | 179.641 | 17.97 | 0.2795 | 0.00 | 0 | 250 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 14.15 | Put | | 787.81270 | 872.141 | 17.97 | 0.7205 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 17.87 | Call | | 28.40200 | 19.970 | 32.06 | 0.0283 | 0.00 | 0 | 300 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 17.87 | Put | | 4,310.10200 | 4,432.470 | 32.06 | 0.9717 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 10.80 | Call | | 2,789.93480 | 2,659.055 | 19.01 | 0.9957 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 10.80 | Put | | 1.63480 | 1.556 | 19.01 | 0.0043 | 0.00 | 0 | 300 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 11.14 | Call | | 2,451.42070 | 2,320.709 | 18.05 | 0.9914 | 0.00 | 0 | 0 |
| \$ / R | On | 21/12/2015 | Foreign Exchange Option | 11.14 | Put | | 3.12070 | 3.209 | 18.05 | 0.0086 | 0.00 | 0 | 0 |
| \$ / R | On | 13/01/2016 | Foreign Exchange Option | 12.93 | Call | | 868.33820 | 764.403 | 15.09 | 0.7287 | 0.00 | 0 | 0 |
| \$ / R | On | 13/01/2016 | Foreign Exchange Option | 12.93 | Put | | 152.13820 | 181.003 | 15.09 | 0.2713 | 0.00 | 0 | 0 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 14.48 | Call | | 272.84390 | 226.243 | 18.81 | 0.2763 | 0.00 | 0 | 250 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 14.48 | Put | | 1,073.24390 | 1,159.744 | 18.81 | 0.7237 | 0.00 | 0 | 0 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 15.16 | Call | | 171.20140 | 139.738 | 20.79 | 0.1764 | 0.00 | 0 | 0 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 15.16 | Put | | 1,651.60140 | 1,753.238 | 20.79 | 0.8236 | 0.00 | 0 | 0 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 13.11 | Call | | 799.10900 | 702.722 | 15.47 | 0.6658 | 0.00 | 0 | 3,600 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 13.11 | Put | | 229.50900 | 266.222 | 15.47 | 0.3342 | 0.00 | 0 | 0 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 15.32 | Call | | 154.58440 | 125.882 | 21.25 | 0.1595 | 0.00 | 0 | 150 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 15.32 | Put | | 1,794.98440 | 1,899.382 | 21.25 | 0.8405 | 0.00 | 0 | 0 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 13.50 | Call | | 584.42760 | 501.621 | 16.15 | 0.5331 | 0.00 | 0 | 0 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 13.50 | Put | | 404.82760 | 455.121 | 16.15 | 0.4669 | 0.00 | 0 | 150 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 11.80 | Call | | 1,903.19260 | 1,775.189 | 16.14 | 0.9455 | 0.00 | 0 | 0 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 11.80 | Put | | 23.59260 | 28.689 | 16.14 | 0.0545 | 0.00 | 0 | 250 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 12.97 | Call | | 889.80360 | 788.614 | 15.22 | 0.7130 | 0.00 | 0 | 4,600 |
| \$ / R | On | 27/01/2016 | Foreign Exchange Option | 12.97 | Put | | 180.20360 | 212.113 | 15.22 | 0.2870 | 0.00 | 0 | 0 |
| \$ / R | On | 12/02/2016 | Foreign Exchange Option | 11.60 | Call | | 2,139.86890 | 2,011.039 | 16.56 | 0.9527 | 0.00 | 0 | 0 |
| \$ / R | On | 12/02/2016 | Foreign Exchange Option | 11.60 | Put | | 22.16890 | 26.839 | 16.56 | 0.0473 | 0.00 | 0 | 1,000 |
| \$ / R | On | 12/02/2016 | Foreign Exchange Option | 15.40 | Call | | 181.26610 | 150.471 | 21.33 | 0.1740 | 0.00 | 0 | 1,000 |
| \$ / R | On | 12/02/2016 | Foreign Exchange Option | 15.40 | Put | | 1,863.56610 | 1,966.271 | 21.33 | 0.8260 | 0.00 | 0 | 0 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 19/02/2016 | Foreign Exchange Option | 13.93 | Call | | 491.43640 | 423.785 | 17.31 | 0.4299 | 0.00 | 0 | 3,600 |
| \$ / R | On | 19/02/2016 | Foreign Exchange Option | 13.93 | Put | | 687.03640 | 753.085 | 17.31 | 0.5701 | 0.00 | 0 | 0 |
| \$ / R | On | 25/02/2016 | Foreign Exchange Option | 13.50 | Call | | 685.76470 | 601.602 | 16.25 | 0.5535 | 0.00 | 0 | 0 |
| \$ / R | On | 25/02/2016 | Foreign Exchange Option | 13.50 | Put | | 437.06470 | 486.802 | 16.25 | 0.4465 | 0.00 | 0 | 150 |
| \$ / R | On | 25/02/2016 | Foreign Exchange Option | 14.84 | Call | | 287.00120 | 243.554 | 19.72 | 0.2588 | 0.00 | 0 | 250 |
| \$ / R | On | 25/02/2016 | Foreign Exchange Option | 14.84 | Put | | 1,378.30120 | 1,468.754 | 19.72 | 0.7412 | 0.00 | 0 | 0 |
| \$ / R | On | 25/02/2016 | Foreign Exchange Option | 15.64 | Call | | 184.20250 | 154.746 | 21.84 | 0.1681 | 0.00 | 0 | 150 |
| \$ / R | On | 25/02/2016 | Foreign Exchange Option | 15.64 | Put | | 2,075.50250 | 2,179.946 | 21.84 | 0.8319 | 0.00 | 0 | 0 |
| \$ / R | On | 25/02/2016 | Foreign Exchange Option | 11.80 | Call | | 1,985.01880 | 1,856.924 | 16.09 | 0.9319 | 0.00 | 0 | 0 |
| \$ / R | On | 25/02/2016 | Foreign Exchange Option | 11.80 | Put | | 36.31880 | 42.124 | 16.09 | 0.0681 | 0.00 | 0 | 250 |
| \$ / R | On | 11/03/2016 | Foreign Exchange Option | 12.53 | Call | | 1,372.71850 | 1,256.083 | 15.13 | 0.8213 | 0.00 | 0 | 0 |
| \$ / R | On | 11/03/2016 | Foreign Exchange Option | 12.53 | Put | | 118.31850 | 135.883 | 15.13 | 0.1787 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.55 | Put | | 30.66660 | 35.696 | 16.51 | 0.0546 | 0.00 | 0 | 42,370 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.60 | Call | | 2,224.53000 | 2,095.412 | 16.42 | 0.9418 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.60 | Put | | 32.93000 | 38.212 | 16.42 | 0.0582 | 0.00 | 0 | 30,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.75 | Put | | 3,103.39370 | 3,222.696 | 25.19 | 0.8756 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 20.23 | Call | | 35.06120 | 26.495 | 29.76 | 0.0277 | 0.00 | 0 | 1,500 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 20.23 | Put | | 6,473.46120 | 6,599.295 | 29.76 | 0.9723 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.05 | Call | | 2,756.26700 | 2,624.907 | 17.47 | 0.9717 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.05 | Put | | 14.66700 | 17.707 | 17.47 | 0.0283 | 0.00 | 0 | 1,500 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.55 | Call | | 2,272.26660 | 2,142.896 | 16.51 | 0.9454 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.75 | Put | | 2,168.31180 | 2,271.850 | 21.96 | 0.8207 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.15 | Call | | 175.07920 | 149.200 | 22.96 | 0.1496 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.15 | Put | | 2,533.47920 | 2,642.000 | 22.96 | 0.8504 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.50 | Call | | 151.23380 | 132.777 | 24.04 | 0.1313 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.50 | Put | | 2,859.63380 | 2,975.577 | 24.04 | 0.8687 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 16.75 | Call | | 144.99370 | 129.896 | 25.19 | 0.1244 | 0.00 | 0 | 35,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.90 | Put | | 1,431.44680 | 1,520.932 | 19.81 | 0.7275 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.03 | Call | | 301.48540 | 259.085 | 20.15 | 0.2551 | 0.00 | 0 | 250 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.03 | Put | | 1,539.88540 | 1,631.885 | 20.15 | 0.7449 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.27 | Call | | 266.24070 | 227.725 | 20.75 | 0.2260 | 0.00 | 0 | 38,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.27 | Put | | 1,744.64070 | 1,840.525 | 20.75 | 0.7740 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 15.75 | Call | | 209.91180 | 179.050 | 21.96 | 0.1793 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.59 | Put | | 1,181.72910 | 1,264.186 | 19.00 | 0.6801 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.70 | Call | | 360.38810 | 311.067 | 19.29 | 0.3021 | 0.00 | 0 | 2,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.70 | Put | | 1,268.78810 | 1,353.867 | 19.29 | 0.6979 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.75 | Call | | 350.54410 | 302.370 | 19.42 | 0.2943 | 0.00 | 0 | 31,070 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.75 | Put | | 1,308.94410 | 1,395.170 | 19.42 | 0.7057 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.90 | Call | | 323.04680 | 278.132 | 19.81 | 0.2725 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.21 | Put | | 896.83700 | 969.139 | 18.01 | 0.6091 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.31 | Call | | 450.82130 | 391.434 | 18.26 | 0.3707 | 0.00 | 0 | 43,156 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.31 | Put | | 969.22130 | 1,044.234 | 18.26 | 0.6293 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.50 | Call | | 403.49940 | 349.301 | 18.76 | 0.3354 | 0.00 | 0 | 2,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.50 | Put | | 1,111.89940 | 1,192.101 | 18.76 | 0.6646 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.59 | Call | | 383.32910 | 331.386 | 19.00 | 0.3199 | 0.00 | 0 | 1,204 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.63 | Put | | 523.12780 | 576.388 | 16.53 | 0.4711 | 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 | 14/03/2016 | Foreign Exchange Option | 13.76 | Call | | | 630.33920 | 554.282 | 16.86 | 0.4950 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.76 | Put | | | 598.73920 | 657.082 | 16.86 | 0.5050 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.94 | Call | | | 563.59730 | 493.591 | 17.32 | 0.4508 | 0.00 | 0 | 788 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.94 | Put | | | 711.99730 | 776.391 | 17.32 | 0.5492 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 14.21 | Call | | | 478.43700 | 416.339 | 18.01 | 0.3909 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.26 | Put | | | 335.11970 | 378.102 | 15.75 | 0.3679 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.50 | Call | | | 743.92520 | 659.273 | 16.26 | 0.5643 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.50 | Put | | | 452.32520 | 502.073 | 16.26 | 0.4357 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.55 | Call | | | 720.57120 | 637.282 | 16.36 | 0.5506 | 0.00 | 0 | 12,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.55 | Put | | | 478.97120 | 530.082 | 16.36 | 0.4494 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.63 | Call | | | 684.72780 | 603.588 | 16.53 | 0.5289 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.95 | Put | | | 220.21650 | 245.290 | 15.09 | 0.2787 | 0.00 | 0 | 38,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.10 | Call | | | 958.89310 | 862.784 | 15.41 | 0.6782 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.10 | Put | | | 267.29310 | 305.584 | 15.41 | 0.3218 | 0.00 | 0 | 35,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.20 | Call | | | 900.29070 | 807.131 | 15.62 | 0.6494 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.20 | Put | | | 308.69070 | 349.931 | 15.62 | 0.3506 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 13.26 | Call | | | 866.71970 | 775.301 | 15.75 | 0.6321 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.55 | Put | | | 123.27090 | 141.102 | 15.08 | 0.1829 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.74 | Call | | | 1,215.96870 | 1,102.668 | 15.08 | 0.7740 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.74 | Put | | | 164.36870 | 185.468 | 15.08 | 0.2260 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.80 | Call | | | 1,170.76730 | 1,058.562 | 15.09 | 0.7595 | 0.00 | 0 | 31,070 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.80 | Put | | | 179.16730 | 201.362 | 15.09 | 0.2405 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.95 | Call | | | 1,061.81650 | 952.490 | 15.09 | 0.7213 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.06 | Put | | | 62.04280 | 70.274 | 15.54 | 0.1018 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.11 | Call | | | 1,747.90900 | 1,622.143 | 15.44 | 0.8921 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.11 | Put | | | 66.30900 | 74.943 | 15.44 | 0.1079 | 0.00 | 0 | 786 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.26 | Call | | | 1,612.32220 | 1,487.888 | 15.16 | 0.8719 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.26 | Put | | | 80.72220 | 90.688 | 15.16 | 0.1281 | 0.00 | 0 | 10,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.55 | Call | | | 1,364.87090 | 1,248.302 | 15.08 | 0.8171 | 0.00 | 0 | 12,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.00 | Put | | | 57.24950 | 65.021 | 15.65 | 0.0948 | 0.00 | 0 | 30,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.04 | Call | | | 1,812.00600 | 1,685.681 | 15.58 | 0.9006 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.04 | Put | | | 60.40600 | 68.481 | 15.58 | 0.0994 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.05 | Call | | | 1,802.81880 | 1,676.572 | 15.56 | 0.8994 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.05 | Put | | | 61.21880 | 69.372 | 15.56 | 0.1006 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.06 | Call | | | 1,793.64280 | 1,667.474 | 15.54 | 0.8982 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.83 | Put | | | 45.42130 | 52.022 | 15.98 | 0.0774 | 0.00 | 0 | 1,204 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.91 | Call | | | 1,932.28160 | 1,805.009 | 15.82 | 0.9148 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.91 | Put | | | 50.68160 | 57.809 | 15.82 | 0.0852 | 0.00 | 0 | 788 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.95 | Call | | | 1,895.11150 | 1,768.118 | 15.75 | 0.9106 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.95 | Put | | | 53.51150 | 60.918 | 15.75 | 0.0894 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 12.00 | Call | | | 1,848.84950 | 1,722.221 | 15.65 | 0.9052 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.80 | Call | | | 2,035.17950 | 1,907.192 | 16.03 | 0.9254 | 0.00 | 0 | 0 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.80 | Put | | | 43.57950 | 49.992 | 16.03 | 0.0746 | 0.00 | 0 | 1,000 |
| \$ / R | On | 14/03/2016 | Foreign Exchange Option | 11.83 | Call | | | 2,007.02130 | 1,879.222 | 15.98 | 0.9226 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2016 | Foreign Exchange Option | 13.34 | Call | | | 830.95870 | 741.687 | 15.94 | 0.6100 | 0.00 | 0 | 0 |
| \$ / R | On | 16/03/2016 | Foreign Exchange Option | 13.34 | Put | | | 374.55870 | 419.787 | 15.94 | 0.3900 | 0.00 | 0 | 17,991 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R | On | 16/03/2016 | Foreign Exchange Option | 14.63 | Call | | | 380.88160 | 329.577 | 19.12 | 0.3158 | 0.00 | 0 | 17,991 |
| \$ / R | On | 16/03/2016 | Foreign Exchange Option | 14.63 | Put | | | 1,214.48160 | 1,297.677 | 19.12 | 0.6842 | 0.00 | 0 | 0 |
| \$ / R | On | 23/03/2016 | Foreign Exchange Option | 13.67 | Call | | | 695.66150 | 615.191 | 16.62 | 0.5245 | 0.00 | 0 | 0 |
| \$ / R | On | 23/03/2016 | Foreign Exchange Option | 13.67 | Put | | | 552.66150 | 606.791 | 16.62 | 0.4755 | 0.00 | 0 | 19,744 |
| \$ / R | On | 23/03/2016 | Foreign Exchange Option | 14.97 | Call | | | 333.27770 | 288.580 | 19.95 | 0.2731 | 0.00 | 0 | 19,744 |
| \$ / R | On | 23/03/2016 | Foreign Exchange Option | 14.97 | Put | | | 1,490.27770 | 1,580.180 | 19.95 | 0.7269 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2016 | Foreign Exchange Option | 15.96 | Call | | | 218.79780 | 188.776 | 22.34 | 0.1781 | 0.00 | 0 | 150 |
| \$ / R | On | 29/03/2016 | Foreign Exchange Option | 15.96 | Put | | | 2,351.49780 | 2,456.176 | 22.34 | 0.8219 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2016 | Foreign Exchange Option | 11.80 | Call | | | 2,076.82160 | 1,948.873 | 15.98 | 0.9208 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2016 | Foreign Exchange Option | 11.80 | Put | | | 49.52160 | 56.273 | 15.98 | 0.0792 | 0.00 | 0 | 250 |
| \$ / R | On | 29/03/2016 | Foreign Exchange Option | 13.50 | Call | | | 790.39540 | 704.613 | 16.21 | 0.5726 | 0.00 | 0 | 0 |
| \$ / R | On | 29/03/2016 | Foreign Exchange Option | 13.50 | Put | | | 463.09540 | 512.013 | 16.21 | 0.4274 | 0.00 | 0 | 150 |
| \$ / R | On | 29/03/2016 | Foreign Exchange Option | 15.25 | Call | | | 303.57330 | 262.719 | 20.62 | 0.2450 | 0.00 | 0 | 250 |
| \$ / R | On | 29/03/2016 | Foreign Exchange Option | 15.25 | Put | | | 1,726.27330 | 1,820.119 | 20.62 | 0.7550 | 0.00 | 0 | 0 |
| \$ / R | On | 18/04/2016 | Foreign Exchange Option | 15.42 | Call | | | 324.72100 | 284.672 | 20.94 | 0.2471 | 0.00 | 0 | 17,896 |
| \$ / R | On | 18/04/2016 | Foreign Exchange Option | 15.42 | Put | | | 1,869.32100 | 1,964.672 | 20.94 | 0.7529 | 0.00 | 0 | 0 |
| \$ / R | On | 18/04/2016 | Foreign Exchange Option | 13.97 | Call | | | 658.75750 | 586.164 | 17.35 | 0.4725 | 0.00 | 0 | 0 |
| \$ / R | On | 18/04/2016 | Foreign Exchange Option | 13.97 | Put | | | 753.35750 | 816.164 | 17.35 | 0.5275 | 0.00 | 0 | 17,896 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 15.66 | Call | | | 309.65420 | 272.513 | 21.45 | 0.2311 | 0.00 | 0 | 250 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 15.66 | Put | | | 2,074.55420 | 2,173.013 | 21.45 | 0.7689 | 0.00 | 0 | 0 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 16.29 | Call | | | 241.60220 | 212.610 | 22.90 | 0.1811 | 0.00 | 0 | 150 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 16.29 | Put | | | 2,636.50220 | 2,743.110 | 22.90 | 0.8189 | 0.00 | 0 | 0 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 11.80 | Call | | | 2,155.50000 | 2,027.250 | 15.92 | 0.9135 | 0.00 | 0 | 0 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 11.80 | Put | | | 60.40000 | 67.750 | 15.92 | 0.0865 | 0.00 | 0 | 250 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 13.50 | Call | | | 876.93400 | 791.242 | 16.24 | 0.5865 | 0.00 | 0 | 0 |
| \$ / R | On | 26/04/2016 | Foreign Exchange Option | 13.50 | Put | | | 481.83400 | 531.742 | 16.24 | 0.4135 | 0.00 | 0 | 150 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 11.80 | Call | | | 2,241.98720 | 2,114.028 | 15.83 | 0.9076 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 11.80 | Put | | | 70.38720 | 79.028 | 15.83 | 0.0924 | 0.00 | 0 | 250 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 13.50 | Call | | | 971.53300 | 885.773 | 16.28 | 0.6003 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 13.50 | Put | | | 499.93300 | 550.773 | 16.28 | 0.3997 | 0.00 | 0 | 150 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 16.13 | Call | | | 316.55410 | 283.880 | 22.33 | 0.2191 | 0.00 | 0 | 250 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 16.13 | Put | | | 2,474.95410 | 2,578.880 | 22.33 | 0.7809 | 0.00 | 0 | 0 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 16.70 | Call | | | 261.90780 | 243.374 | 23.85 | 0.1849 | 0.00 | 0 | 150 |
| \$ / R | On | 27/05/2016 | Foreign Exchange Option | 16.70 | Put | | | 2,990.30780 | 3,108.374 | 23.85 | 0.8151 | 0.00 | 0 | 0 |
| \$ / R | On | 06/06/2016 | Foreign Exchange Option | 15.45 | Call | | | 430.60010 | 387.426 | 20.78 | 0.2881 | 0.00 | 0 | 1,000 |
| \$ / R | On | 06/06/2016 | Foreign Exchange Option | 15.45 | Put | | | 1,884.40010 | 1,978.026 | 20.78 | 0.7119 | 0.00 | 0 | 0 |
| \$ / R | On | 06/06/2016 | Foreign Exchange Option | 12.20 | Call | | | 1,910.61880 | 1,785.445 | 15.22 | 0.8628 | 0.00 | 0 | 0 |
| \$ / R | On | 06/06/2016 | Foreign Exchange Option | 12.20 | Put | | | 114.41880 | 126.045 | 15.22 | 0.1372 | 0.00 | 0 | 1,000 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.30 | Call | | | 1,108.54620 | 1,016.302 | 15.74 | 0.6512 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.30 | Put | | | 404.94620 | 449.602 | 15.74 | 0.3488 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.31 | Call | | | 1,103.28170 | 1,011.321 | 15.76 | 0.6489 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.31 | Put | | | 409.68170 | 454.621 | 15.76 | 0.3511 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.29 | Call | | | 1,114.44490 | 1,021.310 | 15.71 | 0.6535 | 0.00 | 0 | 0 |
| \$ / R | On | 09/06/2016 | Foreign Exchange Option | 13.29 | Put | | | 400.84490 | 444.610 | 15.71 | 0.3465 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.30 | Call | | | 1,119.94600 | 1,028.602 | 15.75 | 0.6524 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.30 | Put | | | 406.44600 | 452.202 | 15.75 | 0.3476 | 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 | 13.53 | Call | | 1,005.70480 | 920.609 | 16.31 | 0.6007 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.53 | Put | | 522.20480 | 574.209 | 16.31 | 0.3993 | 0.00 | 0 | 36,230 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.20 | Call | | 1,180.01460 | 1,079.970 | 15.50 | 0.6754 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.20 | Put | | 366.51460 | 403.570 | 15.50 | 0.3246 | 0.00 | 0 | 700 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.29 | Call | | 1,125.84520 | 1,033.618 | 15.72 | 0.6547 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.29 | Put | | 402.34520 | 447.218 | 15.72 | 0.3453 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.53 | Call | | 307.06770 | 278.089 | 23.08 | 0.2047 | 0.00 | 0 | 36,230 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.53 | Put | | 2,823.56770 | 2,931.689 | 23.08 | 0.7953 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.31 | Call | | 1,114.68120 | 1,023.618 | 15.77 | 0.6501 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.31 | Put | | 411.18120 | 457.218 | 15.77 | 0.3499 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.50 | Call | | 1,019.81470 | 933.921 | 16.24 | 0.6073 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.50 | Put | | 506.31470 | 557.521 | 16.24 | 0.3927 | 0.00 | 0 | 545 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 17.06 | Call | | 276.67790 | 263.260 | 25.04 | 0.1847 | 0.00 | 0 | 545 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 17.06 | Put | | 3,323.17790 | 3,446.860 | 25.04 | 0.8153 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.93 | Call | | 545.55280 | 493.364 | 19.59 | 0.3548 | 0.00 | 0 | 330 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 14.93 | Put | | 1,462.05280 | 1,546.964 | 19.59 | 0.6452 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.23 | Call | | 338.18260 | 305.818 | 22.43 | 0.2252 | 0.00 | 0 | 750 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.23 | Put | | 2,554.68260 | 2,659.418 | 22.43 | 0.7748 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 18.17 | Call | | 264.42980 | 238.230 | 28.74 | 0.1540 | 0.00 | 0 | 6,600 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 18.17 | Put | | 4,420.92980 | 4,531.830 | 28.74 | 0.8460 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.81 | Call | | 282.62000 | 267.534 | 24.05 | 0.1926 | 0.00 | 0 | 2,310 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.81 | Put | | 3,079.12000 | 3,201.134 | 24.05 | 0.8074 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.93 | Call | | 279.58390 | 265.321 | 24.53 | 0.1887 | 0.00 | 0 | 700 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 16.93 | Put | | 3,196.08390 | 3,318.921 | 24.53 | 0.8113 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 12.16 | Call | | 1,965.48000 | 1,840.080 | 15.26 | 0.8670 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 12.16 | Put | | 111.98000 | 123.680 | 15.26 | 0.1330 | 0.00 | 0 | 330 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 12.91 | Call | | 1,367.94910 | 1,260.322 | 15.21 | 0.7385 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 12.91 | Put | | 264.44910 | 293.922 | 15.21 | 0.2615 | 0.00 | 0 | 6,600 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.00 | Call | | 1,307.44310 | 1,201.107 | 15.27 | 0.7194 | 0.00 | 0 | 0 |
| \$ / R | On | 13/06/2016 | Foreign Exchange Option | 13.00 | Put | | 293.94310 | 324.707 | 15.27 | 0.2806 | 0.00 | 0 | 750 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 11.80 | Call | | 2,329.28930 | 2,202.524 | 15.74 | 0.9031 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 11.80 | Put | | 78.78930 | 89.624 | 15.74 | 0.0969 | 0.00 | 0 | 250 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 13.50 | Call | | 1,062.45750 | 976.532 | 16.22 | 0.6132 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 13.50 | Put | | 511.95750 | 563.632 | 16.22 | 0.3868 | 0.00 | 0 | 150 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 16.62 | Call | | 325.93830 | 297.326 | 23.17 | 0.2102 | 0.00 | 0 | 250 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 16.62 | Put | | 2,895.43830 | 3,004.426 | 23.17 | 0.7898 | 0.00 | 0 | 0 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 17.04 | Call | | 300.05790 | 283.663 | 24.65 | 0.1937 | 0.00 | 0 | 150 |
| \$ / R | On | 28/06/2016 | Foreign Exchange Option | 17.04 | Put | | 3,289.55790 | 3,410.763 | 24.65 | 0.8063 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 13.50 | Call | | 1,146.26870 | 1,059.270 | 16.20 | 0.6239 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 13.50 | Put | | 523.36870 | 574.770 | 16.20 | 0.3761 | 0.00 | 0 | 150 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 17.13 | Call | | 346.53680 | 327.244 | 24.60 | 0.2084 | 0.00 | 0 | 250 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 17.13 | Put | | 3,353.63680 | 3,472.744 | 24.60 | 0.7916 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 17.45 | Call | | 339.77770 | 322.576 | 25.79 | 0.1992 | 0.00 | 0 | 150 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 17.45 | Put | | 3,666.87770 | 3,788.076 | 25.79 | 0.8008 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 11.80 | Call | | 2,409.35150 | 2,283.806 | 15.71 | 0.8995 | 0.00 | 0 | 0 |
| \$ / R | On | 27/07/2016 | Foreign Exchange Option | 11.80 | Put | | 86.45150 | 99.306 | 15.71 | 0.1005 | 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 | 11/08/2016 | Foreign Exchange Option | 12.70 | Call | | | 1,687.61470 | 1,576.251 | 15.02 | 0.7845 | 0.00 | 0 | 0 |
| \$ / R | On | 11/08/2016 | Foreign Exchange Option | 12.70 | Put | | | 226.81470 | 254.151 | 15.02 | 0.2155 | 0.00 | 0 | 2,000 |
| \$ / R | On | 11/08/2016 | Foreign Exchange Option | 15.52 | Call | | | 569.95060 | 524.515 | 20.72 | 0.3303 | 0.00 | 0 | 2,000 |
| \$ / R | On | 11/08/2016 | Foreign Exchange Option | 15.52 | Put | | | 1,929.15060 | 2,022.415 | 20.72 | 0.6697 | 0.00 | 0 | 0 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 11.80 | Call | | | 2,493.10800 | 2,368.601 | 15.70 | 0.8965 | 0.00 | 0 | 0 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 11.80 | Put | | | 94.40800 | 108.901 | 15.70 | 0.1035 | 0.00 | 0 | 250 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 13.50 | Call | | | 1,231.09650 | 1,144.919 | 16.20 | 0.6342 | 0.00 | 0 | 0 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 13.50 | Put | | | 532.39650 | 585.219 | 16.20 | 0.3658 | 0.00 | 0 | 150 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 17.70 | Call | | | 378.73060 | 369.807 | 26.37 | 0.2102 | 0.00 | 0 | 250 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 17.70 | Put | | | 3,880.03060 | 4,010.107 | 26.37 | 0.7898 | 0.00 | 0 | 0 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 17.93 | Call | | | 375.65950 | 368.182 | 27.20 | 0.2049 | 0.00 | 0 | 150 |
| \$ / R | On | 26/08/2016 | Foreign Exchange Option | 17.93 | Put | | | 4,106.95950 | 4,238.482 | 27.20 | 0.7951 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 17.80 | Call | | | 396.95060 | 384.925 | 26.55 | 0.2131 | 0.00 | 0 | 10,000 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 17.80 | Put | | | 3,970.35060 | 4,097.625 | 26.55 | 0.7869 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 13.50 | Call | | | 1,261.78480 | 1,174.679 | 16.17 | 0.6379 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 13.50 | Put | | | 535.18480 | 587.379 | 16.17 | 0.3621 | 0.00 | 0 | 10,000 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 13.70 | Call | | | 1,170.89620 | 1,088.879 | 16.67 | 0.6005 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 13.70 | Put | | | 644.29620 | 701.579 | 16.67 | 0.3995 | 0.00 | 0 | 0 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 17.74 | Call | | | 397.84200 | 385.446 | 26.33 | 0.2145 | 0.00 | 0 | 10,000 |
| \$ / R | On | 06/09/2016 | Foreign Exchange Option | 17.74 | Put | | | 3,911.24200 | 4,038.146 | 26.33 | 0.7855 | 0.00 | 0 | 0 |
| \$ / R | On | 08/09/2016 | Foreign Exchange Option | 17.30 | Call | | | 406.61030 | 394.895 | 24.76 | 0.2278 | 0.00 | 0 | 50,000 |
| \$ / R | On | 08/09/2016 | Foreign Exchange Option | 17.30 | Put | | | 3,475.01030 | 3,602.595 | 24.76 | 0.7722 | 0.00 | 0 | 0 |
| \$ / R | On | 08/09/2016 | Foreign Exchange Option | 13.78 | Call | | | 1,141.62700 | 1,062.621 | 16.88 | 0.5869 | 0.00 | 0 | 0 |
| \$ / R | On | 08/09/2016 | Foreign Exchange Option | 13.78 | Put | | | 690.02700 | 750.321 | 16.88 | 0.4131 | 0.00 | 0 | 50,000 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.30 | Call | | | 1,397.57230 | 1,300.909 | 15.78 | 0.6784 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.30 | Put | | | 448.27230 | 491.009 | 15.78 | 0.3216 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.31 | Call | | | 1,391.90010 | 1,295.361 | 15.79 | 0.6766 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.31 | Put | | | 452.60010 | 495.461 | 15.79 | 0.3234 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.29 | Call | | | 1,403.26220 | 1,306.478 | 15.77 | 0.6803 | 0.00 | 0 | 0 |
| \$ / R | On | 15/09/2016 | Foreign Exchange Option | 13.29 | Put | | | 443.96220 | 486.578 | 15.77 | 0.3197 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.31 | Call | | | 1,402.72560 | 1,306.387 | 15.79 | 0.6776 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.31 | Put | | | 453.32560 | 496.487 | 15.79 | 0.3224 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 17.70 | Call | | | 417.99550 | 409.573 | 26.10 | 0.2230 | 0.00 | 0 | 10,000 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 17.70 | Put | | | 3,858.59550 | 3,989.673 | 26.10 | 0.7770 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.29 | Call | | | 1,414.08990 | 1,317.504 | 15.76 | 0.6813 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.29 | Put | | | 444.68990 | 487.604 | 15.76 | 0.3187 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.30 | Call | | | 1,408.39650 | 1,311.935 | 15.78 | 0.6795 | 0.00 | 0 | 0 |
| \$ / R | On | 19/09/2016 | Foreign Exchange Option | 13.30 | Put | | | 448.99650 | 492.035 | 15.78 | 0.3205 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 18.41 | Call | | | 422.76480 | 413.620 | 28.30 | 0.2103 | 0.00 | 0 | 150 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 18.41 | Put | | | 4,550.56480 | 4,681.120 | 28.30 | 0.7897 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 11.80 | Call | | | 2,582.17030 | 2,460.613 | 15.66 | 0.8943 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 11.80 | Put | | | 99.97030 | 118.113 | 15.66 | 0.1057 | 0.00 | 0 | 250 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 13.50 | Call | | | 1,326.35580 | 1,235.607 | 16.15 | 0.6449 | 0.00 | 0 | 0 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 13.50 | Put | | | 544.15580 | 593.107 | 16.15 | 0.3551 | 0.00 | 0 | 150 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 18.25 | Call | | | 423.82500 | 415.047 | 27.77 | 0.2136 | 0.00 | 0 | 250 |
| \$ / R | On | 28/09/2016 | Foreign Exchange Option | 18.25 | Put | | | 4,391.62500 | 4,522.547 | 27.77 | 0.7864 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|----------------------------|------|------------|-------------------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|-----------------------|------------------|------------------|
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 11.80 | Call | | | 2,664.93740 | 2,543.856 | 15.64 | 0.8933 | 0.00 | 0 | 0 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 11.80 | Put | | | 105.53740 | 124.956 | 15.64 | 0.1067 | 0.00 | 0 | 250 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 13.50 | Call | | | 1,413.09870 | 1,319.780 | 16.19 | 0.6539 | 0.00 | 0 | 0 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 13.50 | Put | | | 553.69870 | 600.880 | 16.19 | 0.3461 | 0.00 | 0 | 150 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 18.77 | Call | | | 449.08280 | 414.000 | 28.05 | 0.2053 | 0.00 | 0 | 250 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 18.77 | Put | | | 4,859.68280 | 4,965.100 | 28.05 | 0.7947 | 0.00 | 0 | 0 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 18.85 | Call | | | 437.87120 | 403.449 | 28.05 | 0.2011 | 0.00 | 0 | 150 |
| \$ / R | On | 26/10/2016 | Foreign Exchange Option | 18.85 | Put | | | 4,928.47120 | 5,034.550 | 28.05 | 0.7989 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 13.50 | Call | | | 1,523.71750 | 1,431.781 | 16.36 | 0.6644 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 13.50 | Put | | | 564.61750 | 612.881 | 16.36 | 0.3356 | 0.00 | 0 | 150 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 19.40 | Call | | | 425.98850 | 395.563 | 27.90 | 0.1920 | 0.00 | 0 | 400 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 19.40 | Put | | | 5,366.88850 | 5,476.663 | 27.90 | 0.8080 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 11.80 | Call | | | 2,770.90120 | 2,649.257 | 15.58 | 0.8937 | 0.00 | 0 | 0 |
| \$ / R | On | 28/11/2016 | Foreign Exchange Option | 11.80 | Put | | | 111.80120 | 130.356 | 15.58 | 0.1063 | 0.00 | 0 | 250 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.65 | Call | | | 2,124.11260 | 2,009.424 | 15.43 | 0.8002 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.65 | Put | | | 266.71260 | 292.024 | 15.43 | 0.1998 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.66 | Call | | | 2,116.48910 | 2,001.866 | 15.43 | 0.7989 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.66 | Put | | | 269.08910 | 294.466 | 15.43 | 0.2011 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.64 | Call | | | 2,131.75080 | 2,016.996 | 15.43 | 0.8015 | 0.00 | 0 | 0 |
| \$ / R | On | 14/12/2016 | Foreign Exchange Option | 12.64 | Put | | | 264.35080 | 289.596 | 15.43 | 0.1985 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.31 | Call | | | 1,694.82090 | 1,597.038 | 16.04 | 0.7017 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.31 | Put | | | 482.32090 | 524.538 | 16.04 | 0.2983 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.50 | Call | | | 1,588.82450 | 1,498.219 | 16.38 | 0.6711 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.50 | Put | | | 566.32450 | 615.719 | 16.38 | 0.3289 | 0.00 | 0 | 150 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.75 | Call | | | 399.67540 | 369.900 | 27.30 | 0.1808 | 0.00 | 0 | 150 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.81 | Put | | | 5,680.04380 | 5,790.681 | 27.30 | 0.8218 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 11.80 | Call | | | 2,840.56910 | 2,718.261 | 15.62 | 0.8931 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 11.80 | Put | | | 118.06910 | 135.761 | 15.62 | 0.1069 | 0.00 | 0 | 250 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.75 | Put | | | 5,627.17540 | 5,737.400 | 27.30 | 0.8192 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.29 | Call | | | 1,706.39780 | 1,608.412 | 16.01 | 0.7049 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.29 | Put | | | 473.89780 | 515.912 | 16.01 | 0.2951 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.30 | Call | | | 1,700.59930 | 1,602.715 | 16.03 | 0.7033 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 13.30 | Put | | | 478.09930 | 520.215 | 16.03 | 0.2967 | 0.00 | 0 | 0 |
| \$ / R | On | 19/12/2016 | Foreign Exchange Option | 19.81 | Call | | | 392.54380 | 363.181 | 27.30 | 0.1782 | 0.00 | 0 | 250 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.36 | Call | | | 1,160.24360 | 1,096.270 | 20.04 | 0.4674 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.36 | Put | | | 1,743.94360 | 1,819.270 | 20.04 | 0.5326 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.34 | Call | | | 1,165.82800 | 1,101.539 | 20.01 | 0.4694 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.34 | Put | | | 1,729.52800 | 1,804.539 | 20.01 | 0.5306 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.35 | Call | | | 1,163.03420 | 1,098.903 | 20.02 | 0.4684 | 0.00 | 0 | 0 |
| \$ / R | On | 13/03/2017 | Foreign Exchange Option | 15.35 | Put | | | 1,736.73420 | 1,811.903 | 20.02 | 0.5316 | 0.00 | 0 | 0 |
| Total \$ / R Option | | | | | | | | | | | | 0.00 | 0 | 2,080,820 |
| Total \$ / R | | | | | | | | | | | | 492,290,961.10 | 36,628 | 2,942,436 |
| \$ / R | MAXI | On | 11/12/2015 | Foreign Exchange Future | | 13.43290 | | 13.56370 | | | 0.0000 | 617,913.40 | 46 | 606 |
| \$ / R | MAXI | On | 14/03/2016 | Foreign Exchange Future | | 13.65720 | | 13.79160 | | | 0.0000 | 136,572.00 | 10 | 203 |

| Contract Details | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|---------------------------------|------------|-------------------------|--------|------------|-----------|-----------|---------------|-------------------|------------|--------|---------------------|------------------|---------------|
| \$ / R MAXI On | 13/06/2016 | Foreign Exchange Future | | | 13.87640 | | 14.01350 | | | 0.0000 | 0.00 | 0 | 119 |
| \$ / R MAXI On | 19/09/2016 | Foreign Exchange Future | | | 14.11990 | | 14.25940 | | | 0.0000 | 0.00 | 0 | 0 |
| Total \$ / R MAXI Future | | | | | | | | | | | 754,485.40 | 56 | 928 |
| \$ / R MAXI On | 11/12/2015 | Foreign Exchange Option | 11.85 | Put | | | 983.77000 | 1,044.551 | 16.23 | 0.0292 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 11/12/2015 | Foreign Exchange Option | 11.86 | Call | | | 171,374.00860 | 158,357.136 | 16.20 | 0.9702 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 11/12/2015 | Foreign Exchange Option | 11.86 | Put | | | 1,004.00860 | 1,067.136 | 16.20 | 0.0298 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 11/12/2015 | Foreign Exchange Option | 11.84 | Call | | | 173,333.93310 | 160,312.436 | 16.26 | 0.9714 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 11/12/2015 | Foreign Exchange Option | 11.84 | Put | | | 963.93310 | 1,022.436 | 16.26 | 0.0286 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 11/12/2015 | Foreign Exchange Option | 11.85 | Call | | | 172,353.77000 | 159,334.551 | 16.23 | 0.9708 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/03/2016 | Foreign Exchange Option | 12.39 | Call | | | 149,699.76590 | 137,748.859 | 15.08 | 0.8494 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/03/2016 | Foreign Exchange Option | 12.39 | Put | | | 9,539.76590 | 11,028.859 | 15.08 | 0.1506 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/03/2016 | Foreign Exchange Option | 12.40 | Call | | | 148,821.79640 | 136,924.986 | 15.08 | 0.8475 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/03/2016 | Foreign Exchange Option | 12.40 | Put | | | 9,661.79640 | 11,204.986 | 15.08 | 0.1525 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/03/2016 | Foreign Exchange Option | 12.41 | Call | | | 147,982.16210 | 136,103.446 | 15.08 | 0.8456 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 14/03/2016 | Foreign Exchange Option | 12.41 | Put | | | 9,822.16210 | 11,383.446 | 15.08 | 0.1544 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 13/06/2016 | Foreign Exchange Option | 13.44 | Call | | | 104,873.15320 | 96,123.343 | 16.09 | 0.6207 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 13/06/2016 | Foreign Exchange Option | 13.44 | Put | | | 47,523.15320 | 52,483.343 | 16.09 | 0.3793 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 13/06/2016 | Foreign Exchange Option | 13.45 | Call | | | 104,384.57310 | 95,661.535 | 16.12 | 0.6184 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 13/06/2016 | Foreign Exchange Option | 13.45 | Put | | | 48,034.57310 | 53,021.535 | 16.12 | 0.3816 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 13/06/2016 | Foreign Exchange Option | 13.46 | Call | | | 103,898.62990 | 95,202.733 | 16.14 | 0.6162 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 13/06/2016 | Foreign Exchange Option | 13.46 | Put | | | 48,548.62990 | 53,562.733 | 16.14 | 0.3838 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 19/09/2016 | Foreign Exchange Option | 15.01 | Call | | | 77,237.85900 | 71,733.568 | 19.58 | 0.4109 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 19/09/2016 | Foreign Exchange Option | 15.01 | Put | | | 152,297.85900 | 160,743.568 | 19.58 | 0.5891 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 19/09/2016 | Foreign Exchange Option | 14.99 | Call | | | 77,737.38870 | 72,192.408 | 19.54 | 0.4133 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 19/09/2016 | Foreign Exchange Option | 14.99 | Put | | | 150,797.38870 | 159,202.408 | 19.54 | 0.5867 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 19/09/2016 | Foreign Exchange Option | 15.00 | Call | | | 77,487.30320 | 71,962.160 | 19.56 | 0.4121 | 0.00 | 0 | 0 |
| \$ / R MAXI On | 19/09/2016 | Foreign Exchange Option | 15.00 | Put | | | 151,547.30320 | 159,972.160 | 19.56 | 0.5879 | 0.00 | 0 | 0 |
| Total \$ / R MAXI Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total \$ / R MAXI | | | | | | | | | | | 754,485.40 | 56 | 928 |
| £ / R | On | 11/12/2015 | | | 20.55480 | | 20.73930 | | | 0.0000 | 966,075.60 | 47 | 32,988 |
| £ / R | On | 14/03/2016 | | | 20.89090 | | 21.08110 | | | 0.0000 | 793,854.20 | 38 | 3,281 |
| £ / R | On | 13/06/2016 | | | 21.22000 | | 21.41470 | | | 0.0000 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | | | 22.29560 | | 22.29560 | | | 0.0000 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2016 | | | 21.58770 | | 21.78670 | | | 0.0000 | 0.00 | 0 | 0 |
| Total £ / R Future | | | | | | | | | | | 1,759,929.80 | 85 | 36,269 |
| £ / R | On | 11/12/2015 | | Call | | | 2,881.84690 | 2,696.195 | 16.85 | 0.9791 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | | Put | | | 12.54690 | 11.395 | 16.85 | 0.0209 | 0.00 | 0 | 830 |
| £ / R | On | 11/12/2015 | | Call | | | 2,595.81510 | 2,409.707 | 15.88 | 0.9720 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | | Put | | | 16.51510 | 14.907 | 15.88 | 0.0280 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | | Call | | | 2,272.13480 | 2,085.366 | 14.77 | 0.9604 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | | Put | | | 22.83480 | 20.567 | 14.77 | 0.0396 | 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 | 18.50 | Call | | 2,262.36420 | 2,075.599 | 14.74 | 0.9600 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.50 | Put | | 23.06420 | 20.799 | 14.74 | 0.0400 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.51 | Call | | 2,252.59710 | 2,066.087 | 14.74 | 0.9592 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 18.51 | Put | | 23.29710 | 21.287 | 14.74 | 0.0408 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 19.40 | Call | | 1,444.14760 | 1,275.215 | 15.08 | 0.8300 | 0.00 | 0 | 700 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 19.40 | Put | | 104.84760 | 120.415 | 15.08 | 0.1700 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 20.00 | Call | | 987.37520 | 837.448 | 15.27 | 0.6783 | 0.00 | 0 | 500 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 20.00 | Put | | 248.07520 | 282.648 | 15.27 | 0.3217 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 20.12 | Call | | 907.64610 | 762.076 | 15.30 | 0.6436 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 20.12 | Put | | 288.34610 | 327.276 | 15.30 | 0.3564 | 0.00 | 0 | 12,000 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 20.23 | Call | | 838.14940 | 696.818 | 15.34 | 0.6110 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 20.23 | Put | | 328.84940 | 372.018 | 15.34 | 0.3890 | 0.00 | 0 | 20,000 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 20.33 | Call | | 778.00030 | 640.709 | 15.37 | 0.5809 | 0.00 | 0 | 8,250 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 20.33 | Put | | 368.70030 | 415.909 | 15.37 | 0.4191 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 20.75 | Call | | 559.05330 | 446.841 | 15.74 | 0.4555 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 20.75 | Put | | 569.75330 | 642.041 | 15.74 | 0.5445 | 0.00 | 0 | 6,000 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 20.77 | Call | | 550.58140 | 439.353 | 15.78 | 0.4498 | 0.00 | 0 | 18,900 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 20.77 | Put | | 581.28140 | 654.553 | 15.78 | 0.5502 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 20.81 | Call | | 533.97390 | 424.710 | 15.84 | 0.4386 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 20.81 | Put | | 604.67390 | 679.910 | 15.84 | 0.5614 | 0.00 | 0 | 4,500 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 21.20 | Call | | 394.13710 | 303.435 | 16.44 | 0.3379 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 21.20 | Put | | 854.83710 | 948.635 | 16.44 | 0.6621 | 0.00 | 0 | 3,000 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 21.35 | Call | | 350.05640 | 266.067 | 16.67 | 0.3039 | 0.00 | 0 | 4,500 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 21.35 | Put | | 960.75640 | 1,061.267 | 16.67 | 0.6961 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 21.50 | Call | | 310.70570 | 233.131 | 16.91 | 0.2726 | 0.00 | 0 | 500 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 21.50 | Put | | 1,071.40570 | 1,178.331 | 16.91 | 0.7274 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 21.82 | Call | | 240.57190 | 175.424 | 17.39 | 0.2146 | 0.00 | 0 | 10,000 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 21.82 | Put | | 1,321.27190 | 1,440.624 | 17.39 | 0.7854 | 0.00 | 0 | 0 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 23.20 | Call | | 75.68930 | 48.234 | 19.13 | 0.0690 | 0.00 | 0 | 10,000 |
| £ / R | On | 11/12/2015 | Foreign Exchange Option | 23.20 | Put | | 2,536.38930 | 2,693.433 | 19.13 | 0.9310 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 19.19 | Call | | 2,067.35390 | 1,896.762 | 14.57 | 0.8256 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 19.19 | Put | | 176.25390 | 195.862 | 14.57 | 0.1744 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 19.20 | Call | | 2,059.21600 | 1,888.764 | 14.57 | 0.8242 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 19.20 | Put | | 178.11600 | 197.864 | 14.57 | 0.1758 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 19.21 | Call | | 2,051.09270 | 1,880.781 | 14.57 | 0.8227 | 0.00 | 0 | 0 |
| £ / R | On | 14/03/2016 | Foreign Exchange Option | 19.21 | Put | | 179.99270 | 199.881 | 14.57 | 0.1773 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.49 | Call | | 1,585.85210 | 1,448.049 | 15.21 | 0.6338 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.49 | Put | | 661.15210 | 718.049 | 15.21 | 0.3662 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.50 | Call | | 1,580.53240 | 1,442.938 | 15.23 | 0.6322 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.50 | Put | | 665.83240 | 722.938 | 15.23 | 0.3678 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.51 | Call | | 1,575.23660 | 1,437.844 | 15.24 | 0.6307 | 0.00 | 0 | 0 |
| £ / R | On | 13/06/2016 | Foreign Exchange Option | 20.51 | Put | | 670.53660 | 727.844 | 15.24 | 0.3693 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 21.20 | Call | | 1,998.97990 | 1,997.025 | 16.63 | 0.6539 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 22.27 | Put | | 1,534.31630 | 1,532.018 | 18.16 | 0.4627 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 25.85 | Call | | 763.01140 | 760.578 | 22.59 | 0.2825 | 0.00 | 0 | 12,264 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 25.85 | Put | | 4,317.41140 | 4,314.978 | 22.59 | 0.7175 | 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 | 08/09/2016 | Foreign Exchange Option | 21.20 | Put | | | 903.37990 | 901.425 | 16.63 | 0.3461 | 0.00 | 0 | 12,264 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 22.25 | Call | | | 1,567.05290 | 1,564.759 | 18.14 | 0.5393 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 22.25 | Put | | | 1,521.45290 | 1,519.159 | 18.14 | 0.4607 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 22.26 | Call | | | 1,563.47920 | 1,561.183 | 18.15 | 0.5383 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 22.26 | Put | | | 1,527.87920 | 1,525.583 | 18.15 | 0.4617 | 0.00 | 0 | 0 |
| £ / R | On | 08/09/2016 | Foreign Exchange Option | 22.27 | Call | | | 1,559.91630 | 1,557.618 | 18.16 | 0.5373 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2016 | Foreign Exchange Option | 22.99 | Call | | | 1,067.05710 | 973.484 | 18.24 | 0.3953 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2016 | Foreign Exchange Option | 22.99 | Put | | | 2,270.35710 | 2,375.784 | 18.24 | 0.6047 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2016 | Foreign Exchange Option | 23.00 | Call | | | 1,064.65500 | 971.252 | 18.25 | 0.3944 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2016 | Foreign Exchange Option | 23.00 | Put | | | 2,277.95500 | 2,383.552 | 18.25 | 0.6056 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2016 | Foreign Exchange Option | 23.01 | Call | | | 1,062.26900 | 969.027 | 18.26 | 0.3936 | 0.00 | 0 | 0 |
| £ / R | On | 19/09/2016 | Foreign Exchange Option | 23.01 | Put | | | 2,285.56900 | 2,391.327 | 18.26 | 0.6064 | 0.00 | 0 | 0 |
| Total £ / R Option | | | | | | | | | | | | 0.00 | 0 | 124,208 |
| Total £ / R | | | | | | | | | | | | 1,759,929.80 | 85 | 160,477 |
| ¥ / R | On | 11/12/2015 | Foreign Exchange Future | | | 0.11175 | | 0.11323 | | | 0.0000 | 0.00 | 0 | 8,134 |
| ¥ / R | On | 14/03/2016 | Foreign Exchange Future | | | 0.11386 | | 0.11539 | | | 0.0000 | 4,212.93 | 37 | 173 |
| ¥ / R | On | 13/06/2016 | Foreign Exchange Future | | | 0.11596 | | 0.11752 | | | 0.0000 | 0.00 | 0 | 0 |
| Total ¥ / R Future | | | | | | | | | | | | 4,212.93 | 37 | 8,307 |
| ¥ / R | On | 11/12/2015 | Foreign Exchange Option | 0.09 | Call | | | 2,324.00270 | 2,176.223 | 20.82 | 0.9945 | 0.00 | 0 | 0 |
| ¥ / R | On | 11/12/2015 | Foreign Exchange Option | 0.09 | Put | | | 1.40270 | 1.723 | 20.82 | 0.0055 | 0.00 | 0 | 0 |
| ¥ / R | On | 11/12/2015 | Foreign Exchange Option | 0.10 | Call | | | 1,329.31420 | 1,186.425 | 15.55 | 0.9600 | 0.00 | 0 | 0 |
| ¥ / R | On | 11/12/2015 | Foreign Exchange Option | 0.10 | Put | | | 6.71420 | 11.925 | 15.55 | 0.0400 | 0.00 | 0 | 0 |
| ¥ / R | On | 11/12/2015 | Foreign Exchange Option | 0.11 | Call | | | 478.59830 | 386.576 | 15.84 | 0.6072 | 0.00 | 0 | 0 |
| ¥ / R | On | 11/12/2015 | Foreign Exchange Option | 0.11 | Put | | | 155.99830 | 212.076 | 15.84 | 0.3928 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2016 | Foreign Exchange Option | 0.12 | Call | | | 372.03580 | 321.289 | 18.87 | 0.3586 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2016 | Foreign Exchange Option | 0.12 | Put | | | 833.03580 | 934.989 | 18.87 | 0.6414 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2016 | Foreign Exchange Option | 0.10 | Call | | | 1,580.58680 | 1,443.388 | 15.92 | 0.9024 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2016 | Foreign Exchange Option | 0.10 | Put | | | 41.58680 | 57.088 | 15.92 | 0.0976 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2016 | Foreign Exchange Option | 0.11 | Call | | | 792.53780 | 695.656 | 16.33 | 0.6465 | 0.00 | 0 | 0 |
| ¥ / R | On | 14/03/2016 | Foreign Exchange Option | 0.11 | Put | | | 253.53780 | 309.356 | 16.33 | 0.3535 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2016 | Foreign Exchange Option | 0.12 | Put | | | 858.61120 | 952.314 | 18.90 | 0.5565 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2016 | Foreign Exchange Option | 0.13 | Call | | | 370.09440 | 332.476 | 21.27 | 0.2862 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2016 | Foreign Exchange Option | 0.13 | Put | | | 1,618.39440 | 1,736.876 | 21.27 | 0.7138 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2016 | Foreign Exchange Option | 0.11 | Call | | | 1,062.36740 | 960.658 | 16.64 | 0.6747 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2016 | Foreign Exchange Option | 0.11 | Put | | | 310.66740 | 365.058 | 16.64 | 0.3253 | 0.00 | 0 | 0 |
| ¥ / R | On | 13/06/2016 | Foreign Exchange Option | 0.12 | Call | | | 610.31120 | 547.914 | 18.90 | 0.4435 | 0.00 | 0 | 0 |
| Total ¥ / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total ¥ / R | | | | | | | | | | | | 4,212.93 | 37 | 8,307 |
| € / R | On | 26/10/2015 | Foreign Exchange Future | | | 15.12590 | | 15.17470 | | | 0.0000 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Future | | | 15.25870 | | 15.30570 | | | 0.0000 | 57,281,159.80 | 3,754 | 80,706 |
| € / R | On | 25/01/2016 | Foreign Exchange Future | | | 15.39640 | | 15.44550 | | | 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 | 14/03/2016 | Foreign Exchange Future | | | 15.54180 | | 15.59160 | | | 0.0000 | 157,220,848.80 | 10,116 | 38,273 |
| € / R | On | 13/06/2016 | Foreign Exchange Future | | | 15.82370 | | 15.87540 | | | 0.0000 | 0.00 | 0 | 250 |
| € / R | On | 19/09/2016 | Foreign Exchange Future | | | 16.14410 | | 16.19720 | | | 0.0000 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Future | | | 16.47400 | | 16.52630 | | | 0.0000 | 0.00 | 0 | 0 |
| Total € / R Future | | | | | | | | | | | | 214,502,008.60 | 13,870 | 119,229 |
| € / R | On | 26/10/2015 | Foreign Exchange Option | 14.33 | Call | | | 857.93120 | 808.410 | 15.92 | 0.9442 | 0.00 | 0 | 0 |
| € / R | On | 26/10/2015 | Foreign Exchange Option | 14.33 | Put | | | 13.23120 | 12.510 | 15.92 | 0.0558 | 0.00 | 0 | 0 |
| € / R | On | 26/10/2015 | Foreign Exchange Option | 14.34 | Call | | | 848.34860 | 798.820 | 15.87 | 0.9424 | 0.00 | 0 | 0 |
| € / R | On | 26/10/2015 | Foreign Exchange Option | 14.34 | Put | | | 13.64860 | 12.920 | 15.87 | 0.0576 | 0.00 | 0 | 0 |
| € / R | On | 26/10/2015 | Foreign Exchange Option | 14.35 | Call | | | 838.77900 | 789.252 | 15.81 | 0.9406 | 0.00 | 0 | 0 |
| € / R | On | 26/10/2015 | Foreign Exchange Option | 14.35 | Put | | | 14.07900 | 13.352 | 15.81 | 0.0594 | 0.00 | 0 | 0 |
| € / R | On | 26/10/2015 | Foreign Exchange Option | 14.92 | Call | | | 366.52780 | 321.833 | 15.65 | 0.6637 | 0.00 | 0 | 1,000 |
| € / R | On | 26/10/2015 | Foreign Exchange Option | 14.92 | Put | | | 111.82780 | 115.933 | 15.65 | 0.3363 | 0.00 | 0 | 1,000 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.29 | Put | | | 418.40710 | 427.814 | 16.28 | 0.4986 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.00 | Put | | | 278.82370 | 285.050 | 16.00 | 0.3857 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 16.50 | Call | | | 124.36030 | 106.786 | 19.04 | 0.1713 | 0.00 | 0 | 6,877 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 16.50 | Put | | | 1,318.66030 | 1,348.086 | 19.04 | 0.8287 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.04 | Call | | | 561.82870 | 521.266 | 16.03 | 0.5987 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.04 | Put | | | 296.12870 | 302.566 | 16.03 | 0.4013 | 0.00 | 0 | 50,000 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.29 | Call | | | 434.10710 | 396.514 | 16.28 | 0.5014 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 14.03 | Put | | | 44.87090 | 47.987 | 16.01 | 0.0976 | 0.00 | 0 | 12,000 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.78 | Call | | | 261.08570 | 231.738 | 17.29 | 0.3330 | 0.00 | 0 | 6,000 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.78 | Put | | | 735.38570 | 753.038 | 17.29 | 0.6670 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 14.99 | Call | | | 590.29700 | 549.472 | 16.00 | 0.6181 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 14.99 | Put | | | 274.59700 | 280.772 | 16.00 | 0.3819 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.00 | Call | | | 584.52370 | 543.750 | 16.00 | 0.6143 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 14.30 | Put | | | 79.16070 | 82.339 | 15.79 | 0.1534 | 0.00 | 0 | 100 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.01 | Call | | | 578.79220 | 538.068 | 16.01 | 0.6104 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 15.01 | Put | | | 283.09220 | 289.368 | 16.01 | 0.3896 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 13.90 | Call | | | 1,439.06820 | 1,395.031 | 16.12 | 0.9231 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 13.90 | Put | | | 33.36820 | 36.331 | 16.12 | 0.0769 | 0.00 | 0 | 6,076 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 14.03 | Call | | | 1,320.57090 | 1,276.687 | 16.01 | 0.9024 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 10.95 | Put | | | 0.17950 | 0.214 | 24.68 | 0.0005 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 13.05 | Call | | | 2,262.61240 | 2,216.076 | 18.14 | 0.9827 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 13.05 | Put | | | 6.91240 | 7.376 | 18.14 | 0.0173 | 0.00 | 0 | 6,877 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 13.85 | Call | | | 1,485.35350 | 1,441.239 | 16.16 | 0.9301 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 13.85 | Put | | | 29.65350 | 32.539 | 16.16 | 0.0699 | 0.00 | 0 | 12,000 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 14.30 | Call | | | 1,084.86070 | 1,041.039 | 15.79 | 0.8466 | 0.00 | 0 | 0 |
| € / R | On | 11/12/2015 | Foreign Exchange Option | 10.95 | Call | | | 4,355.87950 | 4,308.914 | 24.68 | 0.9995 | 0.00 | 0 | 0 |
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.63 | Call | | | 1,014.46750 | 967.955 | 15.13 | 0.7458 | 0.00 | 0 | 0 |
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.63 | Put | | | 198.96750 | 201.555 | 15.13 | 0.2542 | 0.00 | 0 | 0 |
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.85 | Call | | | 867.37460 | 823.140 | 15.35 | 0.6825 | 0.00 | 0 | 1,000 |
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.85 | Put | | | 271.87460 | 276.740 | 15.35 | 0.3175 | 0.00 | 0 | 0 |
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.92 | Call | | | 824.75570 | 780.620 | 15.43 | 0.6615 | 0.00 | 0 | 1,000 |
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.92 | Put | | | 299.25570 | 304.220 | 15.43 | 0.3385 | 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 | 25/01/2016 | Foreign Exchange Option | 14.61 | Call | | 1,029.11830 | 982.672 | 15.15 | 0.7510 | 0.00 | 0 | 0 |
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.61 | Put | | 193.61830 | 196.272 | 15.15 | 0.2490 | 0.00 | 0 | 0 |
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.62 | Call | | 1,021.77970 | 975.300 | 15.14 | 0.7484 | 0.00 | 0 | 0 |
| € / R | On | 25/01/2016 | Foreign Exchange Option | 14.62 | Put | | 196.27970 | 198.900 | 15.14 | 0.2516 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 13.20 | Call | | 2,430.76690 | 2,384.153 | 16.32 | 0.9428 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 13.20 | Put | | 39.16690 | 42.353 | 16.32 | 0.0572 | 0.00 | 0 | 18,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 15.95 | Call | | 553.81730 | 514.245 | 16.99 | 0.4298 | 0.00 | 0 | 26,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 15.95 | Put | | 912.21730 | 922.445 | 16.99 | 0.5702 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 16.15 | Call | | 493.42210 | 456.099 | 17.37 | 0.3897 | 0.00 | 0 | 24,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 16.15 | Put | | 1,051.82210 | 1,064.299 | 17.37 | 0.6103 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 13.05 | Call | | 2,573.45320 | 2,526.764 | 16.54 | 0.9520 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 13.05 | Put | | 31.85320 | 34.964 | 16.54 | 0.0480 | 0.00 | 0 | 18,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.96 | Call | | 993.22230 | 947.217 | 15.37 | 0.6660 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.96 | Put | | 361.62230 | 365.417 | 15.37 | 0.3340 | 0.00 | 0 | 15,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 15.05 | Call | | 942.47060 | 896.628 | 15.50 | 0.6433 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 15.05 | Put | | 400.87060 | 404.828 | 15.50 | 0.3567 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 13.85 | Call | | 1,832.28340 | 1,785.129 | 15.39 | 0.8835 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 13.85 | Put | | 90.68340 | 93.329 | 15.39 | 0.1165 | 0.00 | 0 | 12,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.03 | Call | | 1,674.20540 | 1,627.485 | 15.17 | 0.8596 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.03 | Put | | 112.60540 | 115.685 | 15.17 | 0.1404 | 0.00 | 0 | 12,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.60 | Call | | 1,228.30190 | 1,180.252 | 15.09 | 0.7522 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.60 | Put | | 236.70190 | 238.452 | 15.09 | 0.2478 | 0.00 | 0 | 15,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 16.30 | Call | | 452.87810 | 417.232 | 17.66 | 0.3619 | 0.00 | 0 | 36,640 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 16.30 | Put | | 1,161.27810 | 1,175.432 | 17.66 | 0.6381 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 13.99 | Call | | 1,708.98050 | 1,661.479 | 15.18 | 0.8657 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 13.99 | Put | | 107.38050 | 109.679 | 15.18 | 0.1343 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.00 | Call | | 1,700.26810 | 1,652.747 | 15.17 | 0.8643 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.00 | Put | | 108.66810 | 110.947 | 15.17 | 0.1357 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 15.37 | Call | | 779.85470 | 734.761 | 15.96 | 0.5630 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 15.37 | Put | | 558.25470 | 562.961 | 15.96 | 0.4370 | 0.00 | 0 | 25,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.01 | Call | | 1,691.56660 | 1,644.308 | 15.17 | 0.8628 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.01 | Put | | 109.96660 | 112.508 | 15.17 | 0.1372 | 0.00 | 0 | 0 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.90 | Call | | 1,028.31440 | 982.215 | 15.28 | 0.6811 | 0.00 | 0 | 24,000 |
| € / R | On | 14/03/2016 | Foreign Exchange Option | 14.90 | Put | | 336.71440 | 340.415 | 15.28 | 0.3189 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.96 | Call | | 853.82260 | 812.472 | 16.83 | 0.5030 | 0.00 | 0 | 6,000 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.96 | Put | | 938.42260 | 948.772 | 16.83 | 0.4970 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 14.20 | Call | | 1,860.72650 | 1,812.275 | 14.83 | 0.8282 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 14.20 | Put | | 185.32650 | 188.575 | 14.83 | 0.1718 | 0.00 | 0 | 6,000 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.26 | Put | | 539.23790 | 546.439 | 15.60 | 0.3645 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.24 | Call | | 1,164.75830 | 1,120.188 | 15.57 | 0.6395 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.24 | Put | | 529.35830 | 536.488 | 15.57 | 0.3605 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.25 | Call | | 1,159.68910 | 1,115.154 | 15.58 | 0.6375 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.25 | Put | | 534.28910 | 541.454 | 15.58 | 0.3625 | 0.00 | 0 | 0 |
| € / R | On | 13/06/2016 | Foreign Exchange Option | 15.26 | Call | | 1,154.63790 | 1,110.139 | 15.60 | 0.6355 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.95 | Call | | 1,679.52550 | 1,628.805 | 15.09 | 0.7246 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.95 | Put | | 432.32550 | 434.705 | 15.09 | 0.2754 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-----------------------|------------------|----------------|
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.96 | Call | | | 1,673.31220 | 1,622.568 | 15.10 | 0.7230 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.96 | Put | | | 436.11220 | 438.468 | 15.10 | 0.2770 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.94 | Call | | | 1,685.76330 | 1,635.062 | 15.08 | 0.7262 | 0.00 | 0 | 0 |
| € / R | On | 19/09/2016 | Foreign Exchange Option | 14.94 | Put | | | 428.56330 | 430.962 | 15.08 | 0.2738 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 16.99 | Put | | | 1,600.39430 | 1,610.314 | 18.33 | 0.5213 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 17.00 | Call | | | 1,133.68610 | 1,091.356 | 18.35 | 0.4776 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 17.00 | Put | | | 1,607.38610 | 1,617.356 | 18.35 | 0.5224 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 17.01 | Call | | | 1,130.68890 | 1,088.424 | 18.36 | 0.4765 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 17.01 | Put | | | 1,614.38890 | 1,624.424 | 18.36 | 0.5235 | 0.00 | 0 | 0 |
| € / R | On | 19/12/2016 | Foreign Exchange Option | 16.99 | Call | | | 1,136.69430 | 1,094.314 | 18.33 | 0.4787 | 0.00 | 0 | 0 |
| Total € / R Option | | | | | | | | | | | | 0.00 | 0 | 341,570 |
| Total € / R | | | | | | | | | | | | 214,502,008.60 | 13,870 | 460,799 |
| AUS / R | On | 11/12/2015 | Foreign Exchange Future | | | 9.82380 | | 9.73370 | | | 0.0000 | 9,823,800.00 | 1,000 | 9,733 |
| AUS / R | On | 14/03/2016 | Foreign Exchange Future | | | 9.94140 | | 9.85140 | | | 0.0000 | 795,312.00 | 80 | 4,864 |
| AUS / R | On | 13/06/2016 | Foreign Exchange Future | | | 10.06130 | | 9.96990 | | | 0.0000 | 0.00 | 0 | 0 |
| AUS / R | On | 19/09/2016 | Foreign Exchange Future | | | 10.19940 | | 10.10900 | | | 0.0000 | 0.00 | 0 | 0 |
| Total AUS / R Future | | | | | | | | | | | | 10,619,112.00 | 1,080 | 14,597 |
| AUS / R | On | 11/12/2015 | Foreign Exchange Option | 9.30 | Put | | | 34.85180 | 20.872 | 10.51 | 0.1008 | 0.00 | 0 | 201 |
| AUS / R | On | 11/12/2015 | Foreign Exchange Option | 9.60 | Call | | | 246.15880 | 300.419 | 10.25 | 0.7131 | 0.00 | 0 | 201 |
| AUS / R | On | 11/12/2015 | Foreign Exchange Option | 7.35 | Call | | | 2,383.74900 | 2,473.831 | 19.58 | 0.9998 | 0.00 | 0 | 0 |
| AUS / R | On | 11/12/2015 | Foreign Exchange Option | 7.35 | Put | | | 0.04900 | 0.031 | 19.58 | 0.0002 | 0.00 | 0 | 0 |
| AUS / R | On | 11/12/2015 | Foreign Exchange Option | 9.30 | Call | | | 468.55180 | 544.672 | 10.51 | 0.8992 | 0.00 | 0 | 0 |
| AUS / R | On | 11/12/2015 | Foreign Exchange Option | 7.25 | Call | | | 2,483.73530 | 2,573.823 | 20.06 | 0.9999 | 0.00 | 0 | 0 |
| AUS / R | On | 11/12/2015 | Foreign Exchange Option | 9.60 | Put | | | 112.45880 | 76.619 | 10.25 | 0.2869 | 0.00 | 0 | 0 |
| AUS / R | On | 11/12/2015 | Foreign Exchange Option | 10.20 | Call | | | 53.21670 | 60.661 | 11.65 | 0.2259 | 0.00 | 0 | 201 |
| AUS / R | On | 11/12/2015 | Foreign Exchange Option | 10.20 | Put | | | 519.51670 | 436.861 | 11.65 | 0.7741 | 0.00 | 0 | 0 |
| AUS / R | On | 11/12/2015 | Foreign Exchange Option | 7.25 | Put | | | 0.03530 | 0.023 | 20.06 | 0.0001 | 0.00 | 0 | 0 |
| AUS / R | On | 11/12/2015 | Foreign Exchange Option | 7.30 | Call | | | 2,433.74150 | 2,523.827 | 19.82 | 0.9999 | 0.00 | 0 | 0 |
| AUS / R | On | 11/12/2015 | Foreign Exchange Option | 7.30 | Put | | | 0.04150 | 0.027 | 19.82 | 0.0001 | 0.00 | 0 | 0 |
| AUS / R | On | 14/03/2016 | Foreign Exchange Option | 9.51 | Call | | | 508.44020 | 563.876 | 11.80 | 0.7297 | 0.00 | 0 | 0 |
| AUS / R | On | 14/03/2016 | Foreign Exchange Option | 9.51 | Put | | | 167.04020 | 132.476 | 11.80 | 0.2703 | 0.00 | 0 | 0 |
| AUS / R | On | 14/03/2016 | Foreign Exchange Option | 9.49 | Call | | | 521.23520 | 577.707 | 11.78 | 0.7389 | 0.00 | 0 | 0 |
| AUS / R | On | 14/03/2016 | Foreign Exchange Option | 9.49 | Put | | | 159.83520 | 126.307 | 11.78 | 0.2611 | 0.00 | 0 | 0 |
| AUS / R | On | 14/03/2016 | Foreign Exchange Option | 9.50 | Call | | | 514.81100 | 570.768 | 11.79 | 0.7343 | 0.00 | 0 | 0 |
| AUS / R | On | 14/03/2016 | Foreign Exchange Option | 9.50 | Put | | | 163.41100 | 129.368 | 11.79 | 0.2657 | 0.00 | 0 | 0 |
| AUS / R | On | 13/06/2016 | Foreign Exchange Option | 10.09 | Call | | | 403.60590 | 433.367 | 13.52 | 0.5120 | 0.00 | 0 | 0 |
| AUS / R | On | 13/06/2016 | Foreign Exchange Option | 10.09 | Put | | | 523.70590 | 462.067 | 13.52 | 0.4880 | 0.00 | 0 | 0 |
| AUS / R | On | 13/06/2016 | Foreign Exchange Option | 10.10 | Call | | | 400.06460 | 429.525 | 13.54 | 0.5085 | 0.00 | 0 | 0 |
| AUS / R | On | 13/06/2016 | Foreign Exchange Option | 10.10 | Put | | | 530.16460 | 468.225 | 13.54 | 0.4915 | 0.00 | 0 | 0 |
| AUS / R | On | 13/06/2016 | Foreign Exchange Option | 10.08 | Call | | | 407.18380 | 437.241 | 13.49 | 0.5155 | 0.00 | 0 | 0 |
| AUS / R | On | 13/06/2016 | Foreign Exchange Option | 10.08 | Put | | | 517.28380 | 455.941 | 13.49 | 0.4845 | 0.00 | 0 | 0 |
| AUS / R | On | 19/09/2016 | Foreign Exchange Option | 10.20 | Put | | | 626.40240 | 568.136 | 14.34 | 0.4723 | 0.00 | 0 | 0 |
| AUS / R | On | 19/09/2016 | Foreign Exchange Option | 10.21 | Call | | | 531.78300 | 563.696 | 14.37 | 0.5249 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|---------------|
| AU\$ / R | On | 19/09/2016 | Foreign Exchange Option | 10.21 | Put | | | 632.78300 | 574.296 | 14.37 | 0.4751 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2016 | Foreign Exchange Option | 10.19 | Call | | | 539.05280 | 571.567 | 14.33 | 0.5304 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2016 | Foreign Exchange Option | 10.19 | Put | | | 620.05280 | 562.167 | 14.33 | 0.4696 | 0.00 | 0 | 0 |
| AU\$ / R | On | 19/09/2016 | Foreign Exchange Option | 10.20 | Call | | | 535.40240 | 567.536 | 14.34 | 0.5277 | 0.00 | 0 | 0 |
| Total AU\$ / R Option | | | | | | | | | | | | 0.00 | 0 | 603 |
| Total AU\$ / R | | | | | | | | | | | | 10,619,112.00 | 1,080 | 15,200 |
| CAD/ R | On | 11/12/2015 | Foreign Exchange Future | | | 10.38620 | | 10.39290 | | | 0.0000 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/03/2016 | Foreign Exchange Future | | | 10.55590 | | 10.56430 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CAD/ R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| CAD/ R | On | 11/12/2015 | Foreign Exchange Option | 10.50 | Call | | | 187.11940 | 174.374 | 13.10 | 0.4313 | 0.00 | 0 | 0 |
| CAD/ R | On | 11/12/2015 | Foreign Exchange Option | 10.50 | Put | | | 294.21940 | 288.174 | 13.10 | 0.5687 | 0.00 | 0 | 0 |
| CAD/ R | On | 11/12/2015 | Foreign Exchange Option | 10.51 | Call | | | 183.63300 | 170.921 | 13.14 | 0.4247 | 0.00 | 0 | 0 |
| CAD/ R | On | 11/12/2015 | Foreign Exchange Option | 10.51 | Put | | | 300.73300 | 294.721 | 13.14 | 0.5753 | 0.00 | 0 | 0 |
| CAD/ R | On | 11/12/2015 | Foreign Exchange Option | 10.49 | Call | | | 190.66630 | 177.889 | 13.07 | 0.4380 | 0.00 | 0 | 0 |
| CAD/ R | On | 11/12/2015 | Foreign Exchange Option | 10.49 | Put | | | 287.76630 | 281.689 | 13.07 | 0.5620 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/03/2016 | Foreign Exchange Option | 10.81 | Put | | | 566.09180 | 556.303 | 14.93 | 0.5769 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/03/2016 | Foreign Exchange Option | 10.79 | Call | | | 326.73750 | 308.478 | 14.87 | 0.4301 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/03/2016 | Foreign Exchange Option | 10.79 | Put | | | 552.43750 | 542.578 | 14.87 | 0.5699 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/03/2016 | Foreign Exchange Option | 10.80 | Call | | | 323.54820 | 305.323 | 14.90 | 0.4266 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/03/2016 | Foreign Exchange Option | 10.80 | Put | | | 559.24820 | 549.423 | 14.90 | 0.5734 | 0.00 | 0 | 0 |
| CAD/ R | On | 14/03/2016 | Foreign Exchange Option | 10.81 | Call | | | 320.39180 | 302.203 | 14.93 | 0.4231 | 0.00 | 0 | 0 |
| Total CAD/ R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CAD/ R | | | | | | | | | | | | 0.00 | 0 | 0 |
| CHF / R | On | 11/12/2015 | Foreign Exchange Future | | | 13.98690 | | 14.05260 | | | 0.0000 | 69,934.50 | 5 | 7,272 |
| CHF / R | On | 14/03/2016 | Foreign Exchange Future | | | 14.27440 | | 14.34340 | | | 0.0000 | 356,860.00 | 25 | 1,636 |
| Total CHF / R Future | | | | | | | | | | | | 426,794.50 | 30 | 8,908 |
| CHF / R | On | 11/12/2015 | Foreign Exchange Option | 14.00 | Put | | | 365.80860 | 388.781 | 16.48 | 0.4918 | 0.00 | 0 | 0 |
| CHF / R | On | 11/12/2015 | Foreign Exchange Option | 14.01 | Call | | | 413.58910 | 371.498 | 16.51 | 0.5041 | 0.00 | 0 | 0 |
| CHF / R | On | 11/12/2015 | Foreign Exchange Option | 14.01 | Put | | | 370.98910 | 394.598 | 16.51 | 0.4959 | 0.00 | 0 | 0 |
| CHF / R | On | 11/12/2015 | Foreign Exchange Option | 13.99 | Call | | | 423.26690 | 380.309 | 16.47 | 0.5124 | 0.00 | 0 | 0 |
| CHF / R | On | 11/12/2015 | Foreign Exchange Option | 13.99 | Put | | | 360.66690 | 383.409 | 16.47 | 0.4876 | 0.00 | 0 | 0 |
| CHF / R | On | 11/12/2015 | Foreign Exchange Option | 14.00 | Call | | | 418.40860 | 375.681 | 16.48 | 0.5082 | 0.00 | 0 | 0 |
| CHF / R | On | 14/03/2016 | Foreign Exchange Option | 14.99 | Call | | | 430.27900 | 393.373 | 18.12 | 0.3624 | 0.00 | 0 | 0 |
| CHF / R | On | 14/03/2016 | Foreign Exchange Option | 14.99 | Put | | | 1,076.87900 | 1,108.973 | 18.12 | 0.6376 | 0.00 | 0 | 0 |
| CHF / R | On | 14/03/2016 | Foreign Exchange Option | 15.00 | Call | | | 427.72470 | 391.060 | 18.15 | 0.3605 | 0.00 | 0 | 0 |
| CHF / R | On | 14/03/2016 | Foreign Exchange Option | 15.00 | Put | | | 1,084.32470 | 1,116.660 | 18.15 | 0.6395 | 0.00 | 0 | 0 |
| CHF / R | On | 14/03/2016 | Foreign Exchange Option | 15.01 | Call | | | 425.18800 | 388.764 | 18.17 | 0.3586 | 0.00 | 0 | 0 |
| CHF / R | On | 14/03/2016 | Foreign Exchange Option | 15.01 | Put | | | 1,091.78800 | 1,124.364 | 18.17 | 0.6414 | 0.00 | 0 | 0 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-------------------|------------------|---------------|
| Total CHF / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CHF / R | | | | | | | | | | | | 426,794.50 | 30 | 8,908 |
| CNH / R | On | 11/12/2015 | Foreign Exchange Future | | | 2.10530 | | 2.12180 | | | 0.0000 | 332,637.40 | 158 | 25,268 |
| CNH / R | On | 14/03/2016 | Foreign Exchange Future | | | 2.12300 | | 2.13990 | | | 0.0000 | 0.00 | 0 | 0 |
| Total CNH / R Future | | | | | | | | | | | | 332,637.40 | 158 | 25,268 |
| CNH / R | On | 11/12/2015 | Foreign Exchange Option | 2.01 | Call | | | 1,286.88070 | 1,146.113 | 15.88 | 0.7689 | 0.00 | 0 | 0 |
| CNH / R | On | 11/12/2015 | Foreign Exchange Option | 2.01 | Put | | | 168.88070 | 193.113 | 15.88 | 0.2311 | 0.00 | 0 | 0 |
| CNH / R | On | 11/12/2015 | Foreign Exchange Option | 1.99 | Call | | | 1,450.53100 | 1,305.126 | 16.08 | 0.8097 | 0.00 | 0 | 0 |
| CNH / R | On | 11/12/2015 | Foreign Exchange Option | 1.99 | Put | | | 132.53100 | 152.126 | 16.08 | 0.1903 | 0.00 | 0 | 0 |
| CNH / R | On | 11/12/2015 | Foreign Exchange Option | 2.00 | Call | | | 1,367.44580 | 1,224.131 | 15.96 | 0.7902 | 0.00 | 0 | 0 |
| CNH / R | On | 11/12/2015 | Foreign Exchange Option | 2.00 | Put | | | 149.44580 | 171.131 | 15.96 | 0.2098 | 0.00 | 0 | 0 |
| CNH / R | On | 14/03/2016 | Foreign Exchange Option | 2.19 | Put | | | 1,217.62580 | 1,293.231 | 16.31 | 0.5937 | 0.00 | 0 | 0 |
| CNH / R | On | 14/03/2016 | Foreign Exchange Option | 2.20 | Call | | | 682.10250 | 590.563 | 16.37 | 0.3904 | 0.00 | 0 | 0 |
| CNH / R | On | 14/03/2016 | Foreign Exchange Option | 2.20 | Put | | | 1,283.10250 | 1,360.563 | 16.37 | 0.6096 | 0.00 | 0 | 0 |
| CNH / R | On | 14/03/2016 | Foreign Exchange Option | 2.21 | Call | | | 649.08910 | 561.542 | 16.46 | 0.3753 | 0.00 | 0 | 0 |
| CNH / R | On | 14/03/2016 | Foreign Exchange Option | 2.21 | Put | | | 1,350.08910 | 1,431.542 | 16.46 | 0.6247 | 0.00 | 0 | 0 |
| CNH / R | On | 14/03/2016 | Foreign Exchange Option | 2.19 | Call | | | 716.62580 | 623.231 | 16.31 | 0.4063 | 0.00 | 0 | 0 |
| Total CNH / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total CNH / R | | | | | | | | | | | | 332,637.40 | 158 | 25,268 |
| DKK / R | On | 11/12/2015 | Foreign Exchange Future | | | 2.05010 | | 2.05530 | | | 0.0000 | 0.00 | 0 | 0 |
| DKK / R | On | 14/03/2016 | Foreign Exchange Future | | | 2.08940 | | 2.09490 | | | 0.0000 | 0.00 | 0 | 0 |
| Total DKK / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| DKK / R | On | 11/12/2015 | Foreign Exchange Option | 1.99 | Call | | | 1,016.44130 | 959.502 | 18.31 | 0.6661 | 0.00 | 0 | 0 |
| DKK / R | On | 11/12/2015 | Foreign Exchange Option | 1.99 | Put | | | 363.44130 | 358.502 | 18.31 | 0.3339 | 0.00 | 0 | 0 |
| DKK / R | On | 11/12/2015 | Foreign Exchange Option | 2.00 | Call | | | 954.94930 | 898.283 | 18.35 | 0.6416 | 0.00 | 0 | 0 |
| DKK / R | On | 11/12/2015 | Foreign Exchange Option | 2.00 | Put | | | 401.94930 | 397.283 | 18.35 | 0.3584 | 0.00 | 0 | 0 |
| DKK / R | On | 11/12/2015 | Foreign Exchange Option | 2.01 | Call | | | 895.93940 | 839.634 | 18.39 | 0.6167 | 0.00 | 0 | 0 |
| DKK / R | On | 11/12/2015 | Foreign Exchange Option | 2.01 | Put | | | 442.93940 | 438.634 | 18.39 | 0.3833 | 0.00 | 0 | 0 |
| DKK / R | On | 14/03/2016 | Foreign Exchange Option | 2.15 | Call | | | 797.59200 | 748.853 | 18.47 | 0.4303 | 0.00 | 0 | 0 |
| DKK / R | On | 14/03/2016 | Foreign Exchange Option | 2.15 | Put | | | 1,348.59200 | 1,354.853 | 18.47 | 0.5697 | 0.00 | 0 | 0 |
| DKK / R | On | 14/03/2016 | Foreign Exchange Option | 2.16 | Call | | | 764.70310 | 716.792 | 18.57 | 0.4161 | 0.00 | 0 | 0 |
| DKK / R | On | 14/03/2016 | Foreign Exchange Option | 2.16 | Put | | | 1,415.70310 | 1,422.792 | 18.57 | 0.5839 | 0.00 | 0 | 0 |
| DKK / R | On | 14/03/2016 | Foreign Exchange Option | 2.14 | Call | | | 831.86030 | 782.305 | 18.36 | 0.4449 | 0.00 | 0 | 0 |
| DKK / R | On | 14/03/2016 | Foreign Exchange Option | 2.14 | Put | | | 1,282.86030 | 1,288.305 | 18.36 | 0.5551 | 0.00 | 0 | 0 |
| Total DKK / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total DKK / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| KES / R | On | 11/12/2015 | Foreign Exchange Future | | | 0.12890 | | 0.12980 | | | 0.0000 | 0.00 | 0 | 1,960 |

| Contract Details | | | | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| KES / R | On | 14/03/2016 | Foreign Exchange Future | | | 0.12830 | | 0.12930 | | | 0.0000 | 0.00 | 0 | 0 |
| KES / R | On | 13/06/2016 | Foreign Exchange Future | | | 0.12740 | | 0.12870 | | | 0.0000 | 0.00 | 0 | 0 |
| Total KES / R Future | | | | | | | | | | | | 0.00 | 0 | 1,960 |
| Total KES / R | | | | | | | | | | | | 0.00 | 0 | 1,960 |
| NGN / R | On | 11/12/2015 | Foreign Exchange Future | | | 0.06610 | | 0.06650 | | | 0.0000 | 0.00 | 0 | 28,268 |
| NGN / R | On | 14/03/2016 | Foreign Exchange Future | | | 0.06260 | | 0.06330 | | | 0.0000 | 0.00 | 0 | 0 |
| NGN / R | On | 13/06/2016 | Foreign Exchange Future | | | 0.05960 | | 0.06030 | | | 0.0000 | 0.00 | 0 | 0 |
| Total NGN / R Future | | | | | | | | | | | | 0.00 | 0 | 28,268 |
| Total NGN / R | | | | | | | | | | | | 0.00 | 0 | 28,268 |
| NZ\$ / R | On | 19/10/2015 | Foreign Exchange Future | | | 8.92120 | | 8.88830 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 11/12/2015 | Foreign Exchange Future | | | 8.96920 | | 8.93540 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/03/2016 | Foreign Exchange Future | | | 9.06140 | | 9.02770 | | | 0.0000 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/06/2016 | Foreign Exchange Future | | | 9.15390 | | 9.12140 | | | 0.0000 | 0.00 | 0 | 0 |
| Total NZ\$ / R Future | | | | | | | | | | | | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/10/2015 | Foreign Exchange Option | 8.94 | Call | | | 61.23240 | 70.391 | 13.47 | 0.4668 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/10/2015 | Foreign Exchange Option | 8.94 | Put | | | 112.93240 | 89.191 | 13.47 | 0.5332 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/10/2015 | Foreign Exchange Option | 8.95 | Call | | | 57.66070 | 66.218 | 13.52 | 0.4472 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/10/2015 | Foreign Exchange Option | 8.95 | Put | | | 119.36070 | 95.018 | 13.52 | 0.5528 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/10/2015 | Foreign Exchange Option | 8.96 | Call | | | 54.25960 | 62.237 | 13.58 | 0.4278 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/10/2015 | Foreign Exchange Option | 8.96 | Put | | | 125.95960 | 101.037 | 13.58 | 0.5722 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/10/2015 | Foreign Exchange Option | 8.90 | Call | | | 77.30380 | 89.081 | 13.26 | 0.5475 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 19/10/2015 | Foreign Exchange Option | 8.90 | Put | | | 89.00380 | 67.881 | 13.26 | 0.4525 | 0.00 | 0 | 12,000 |
| NZ\$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.09 | Call | | | 110.90490 | 115.796 | 11.32 | 0.3971 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.09 | Put | | | 265.50490 | 236.596 | 11.32 | 0.6029 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.10 | Call | | | 107.99020 | 112.637 | 11.36 | 0.3885 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.10 | Put | | | 272.59020 | 243.437 | 11.36 | 0.6115 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.11 | Call | | | 105.15010 | 109.559 | 11.40 | 0.3801 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 11/12/2015 | Foreign Exchange Option | 9.11 | Put | | | 279.75010 | 250.358 | 11.40 | 0.6199 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.14 | Call | | | 262.81480 | 267.960 | 12.84 | 0.4759 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.14 | Put | | | 375.11480 | 346.560 | 12.84 | 0.5241 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.15 | Call | | | 259.31670 | 264.308 | 12.87 | 0.4709 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.15 | Put | | | 381.61670 | 352.908 | 12.87 | 0.5291 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.16 | Call | | | 255.86550 | 260.703 | 12.90 | 0.4659 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 14/03/2016 | Foreign Exchange Option | 9.16 | Put | | | 388.16550 | 359.303 | 12.90 | 0.5341 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/06/2016 | Foreign Exchange Option | 9.01 | Call | | | 464.81940 | 475.300 | 13.37 | 0.5788 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/06/2016 | Foreign Exchange Option | 9.01 | Put | | | 353.41940 | 331.400 | 13.37 | 0.4212 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/06/2016 | Foreign Exchange Option | 8.99 | Call | | | 474.36300 | 485.146 | 13.34 | 0.5868 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/06/2016 | Foreign Exchange Option | 8.99 | Put | | | 342.96300 | 321.246 | 13.34 | 0.4132 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/06/2016 | Foreign Exchange Option | 9.00 | Call | | | 469.57060 | 480.202 | 13.36 | 0.5828 | 0.00 | 0 | 0 |
| NZ\$ / R | On | 13/06/2016 | Foreign Exchange Option | 9.00 | Put | | | 348.17060 | 326.302 | 13.36 | 0.4172 | 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 NZ\$ / R Option | | | | | | | | | | | 0.00 | 0 | 12,000 |
| Total NZ\$ / R | | | | | | | | | | | 0.00 | 0 | 12,000 |
| QUANTO €On | 11/12/2015 | Foreign Exchange Future | | | 1.13590 | | 1.12840 | | | 0.0000 | 0.00 | 0 | 120 |
| QUANTO €On | 14/03/2016 | Foreign Exchange Future | | | 1.13800 | | 1.13050 | | | 0.0000 | 0.00 | 0 | 0 |
| QUANTO €On | 13/06/2016 | Foreign Exchange Future | | | 1.14030 | | 1.13290 | | | 0.0000 | 0.00 | 0 | 0 |
| Total QUANTO € / \$ Future | | | | | | | | | | | 0.00 | 0 | 120 |
| Total QUANTO € / \$ | | | | | | | | | | | 0.00 | 0 | 120 |
| RAIN | On | 11/12/2015 | Foreign Exchange Future | | 23,791.37000 | | 23,956.38000 | | | 0.0000 | 0.00 | 0 | 0 |
| Total RAIN Future | | | | | | | | | | | 0.00 | 0 | 0 |
| Total RAIN | | | | | | | | | | | 0.00 | 0 | 0 |
| SGD / R | On | 11/12/2015 | Foreign Exchange Future | | 9.63020 | | 9.59970 | | | 0.0000 | 0.00 | 0 | 0 |
| SGD / R | On | 14/03/2016 | Foreign Exchange Future | | 9.76780 | | 9.73880 | | | 0.0000 | 0.00 | 0 | 720 |
| Total SGD / R Future | | | | | | | | | | | 0.00 | 0 | 720 |
| SGD / R | On | 11/12/2015 | Foreign Exchange Option | 9.36 | Call | | 832.97940 | 839.643 | 44.31 | 0.5974 | 0.00 | 0 | 0 |
| SGD / R | On | 11/12/2015 | Foreign Exchange Option | 9.36 | Put | | 593.27940 | 569.443 | 44.31 | 0.4026 | 0.00 | 0 | 0 |
| SGD / R | On | 11/12/2015 | Foreign Exchange Option | 9.34 | Call | | 884.46770 | 891.358 | 46.97 | 0.6004 | 0.00 | 0 | 0 |
| SGD / R | On | 11/12/2015 | Foreign Exchange Option | 9.34 | Put | | 624.76770 | 601.158 | 46.97 | 0.3996 | 0.00 | 0 | 0 |
| SGD / R | On | 11/12/2015 | Foreign Exchange Option | 9.35 | Call | | 858.73550 | 865.514 | 45.64 | 0.5989 | 0.00 | 0 | 0 |
| SGD / R | On | 11/12/2015 | Foreign Exchange Option | 9.35 | Put | | 609.03550 | 585.314 | 45.64 | 0.4011 | 0.00 | 0 | 0 |
| SGD / R | On | 14/03/2016 | Foreign Exchange Option | 9.98 | Call | | 822.19720 | 725.383 | 32.08 | 0.5012 | 0.00 | 0 | 0 |
| SGD / R | On | 14/03/2016 | Foreign Exchange Option | 9.98 | Put | | 1,063.39720 | 937.583 | 32.08 | 0.4988 | 0.00 | 0 | 0 |
| SGD / R | On | 14/03/2016 | Foreign Exchange Option | 9.99 | Call | | 838.69920 | 742.012 | 32.89 | 0.5014 | 0.00 | 0 | 0 |
| SGD / R | On | 14/03/2016 | Foreign Exchange Option | 9.99 | Put | | 1,089.89920 | 964.212 | 32.89 | 0.4986 | 0.00 | 0 | 0 |
| SGD / R | On | 14/03/2016 | Foreign Exchange Option | 10.00 | Call | | 855.21580 | 758.657 | 33.71 | 0.5017 | 0.00 | 0 | 0 |
| SGD / R | On | 14/03/2016 | Foreign Exchange Option | 10.00 | Put | | 1,116.41580 | 990.857 | 33.71 | 0.4983 | 0.00 | 0 | 0 |
| Total SGD / R Option | | | | | | | | | | | 0.00 | 0 | 0 |
| Total SGD / R | | | | | | | | | | | 0.00 | 0 | 720 |
| TRY / R | On | 11/12/2015 | Foreign Exchange Future | | 4.53600 | | 4.57860 | | | 0.0000 | 0.00 | 0 | 0 |
| TRY / R | On | 14/03/2016 | Foreign Exchange Future | | 4.49210 | | 4.53390 | | | 0.0000 | 0.00 | 0 | 0 |
| Total TRY / R Future | | | | | | | | | | | 0.00 | 0 | 0 |
| TRY / R | On | 11/12/2015 | Foreign Exchange Option | 4.49 | Call | | 154.88430 | 123.040 | 13.15 | 0.5847 | 0.00 | 0 | 0 |
| TRY / R | On | 11/12/2015 | Foreign Exchange Option | 4.49 | Put | | 66.28430 | 77.040 | 13.15 | 0.4153 | 0.00 | 0 | 0 |
| TRY / R | On | 11/12/2015 | Foreign Exchange Option | 4.50 | Call | | 148.40260 | 117.145 | 13.10 | 0.5689 | 0.00 | 0 | 0 |
| TRY / R | On | 11/12/2015 | Foreign Exchange Option | 4.50 | Put | | 69.80260 | 81.145 | 13.10 | 0.4311 | 0.00 | 0 | 0 |
| TRY / R | On | 11/12/2015 | Foreign Exchange Option | 4.51 | Call | | 142.06050 | 111.407 | 13.06 | 0.5529 | 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 |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-----------------------|------------------|------------------|
| TRY / R | On | 11/12/2015 | Foreign Exchange Option | 4.51 | Put | | | 73.46050 | 85.407 | 13.06 | 0.4471 | 0.00 | 0 | 0 |
| TRY / R | On | 14/03/2016 | Foreign Exchange Option | 4.49 | Call | | | 208.30760 | 177.306 | 15.01 | 0.5215 | 0.00 | 0 | 0 |
| TRY / R | On | 14/03/2016 | Foreign Exchange Option | 4.49 | Put | | | 164.40760 | 175.206 | 15.01 | 0.4785 | 0.00 | 0 | 0 |
| TRY / R | On | 14/03/2016 | Foreign Exchange Option | 4.50 | Call | | | 202.98290 | 172.322 | 14.99 | 0.5125 | 0.00 | 0 | 0 |
| TRY / R | On | 14/03/2016 | Foreign Exchange Option | 4.50 | Put | | | 169.08290 | 180.222 | 14.99 | 0.4875 | 0.00 | 0 | 0 |
| TRY / R | On | 14/03/2016 | Foreign Exchange Option | 4.51 | Call | | | 198.22040 | 167.945 | 15.01 | 0.5035 | 0.00 | 0 | 0 |
| TRY / R | On | 14/03/2016 | Foreign Exchange Option | 4.51 | Put | | | 174.32040 | 185.845 | 15.01 | 0.4965 | 0.00 | 0 | 0 |
| Total TRY / R Option | | | | | | | | | | | | 0.00 | 0 | 0 |
| Total TRY / R | | | | | | | | | | | | 0.00 | 0 | 0 |
| ZMW / R | On | 11/12/2015 | Foreign Exchange Future | | | 1.11080 | | 1.11880 | | | 0.0000 | 0.00 | 0 | 7,688 |
| ZMW / R | On | 14/03/2016 | Foreign Exchange Future | | | 1.08100 | | 1.08440 | | | 0.0000 | 0.00 | 0 | 1 |
| Total ZMW / R Future | | | | | | | | | | | | 0.00 | 0 | 7,689 |
| Total ZMW / R | | | | | | | | | | | | 0.00 | 0 | 7,689 |
| Total Futures | | | | | | | | | | | | 720,690,141.73 | 51,944 | 1,113,879 |
| Total Options | | | | | | | | | | | | 0.00 | 0 | 2,559,201 |
| Grand Total: | | | | | | | | | | | | 720,690,141.73 | 51,944 | 3,673,080 |