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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 31/05/2016

| Contract Details                             | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value  | Contracts Traded | Open Interest |
|--|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------|------------------|---------------|
| \$ / R On 31/05/2016 Foreign Exchange Future |        |            | 15.75620  |           | 15.84370     |                   |            | 0.0000 | 105,046,585.40 | 6,667            | 0             |
| \$ / R On 01/06/2016 Foreign Exchange Future |        |            | 15.73250  |           | 15.84370     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 06/06/2016 Foreign Exchange Future |        |            | 15.74210  |           | 15.85670     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 07/06/2016 Foreign Exchange Future |        |            | 15.74530  |           | 15.85990     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 08/06/2016 Foreign Exchange Future |        |            | 15.74850  |           | 15.86320     |                   |            | 0.0000 | 0.00           | 0                | 300           |
| \$ / R On 09/06/2016 Foreign Exchange Future |        |            | 15.75170  |           | 15.86640     |                   |            | 0.0000 | 0.00           | 0                | 264           |
| \$ / R On 13/06/2016 Foreign Exchange Future |        |            | 15.76070  |           | 15.87920     |                   |            | 0.0000 | 327,964,406.30 | 20,809           | 792,225       |
| \$ / R On 14/06/2016 Foreign Exchange Future |        |            | 15.76300  |           | 15.88240     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 15/06/2016 Foreign Exchange Future |        |            | 15.76520  |           | 15.88560     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 17/06/2016 Foreign Exchange Future |        |            | 15.76970  |           | 15.89200     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 21/06/2016 Foreign Exchange Future |        |            | 15.77870  |           | 15.90480     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 24/06/2016 Foreign Exchange Future |        |            | 15.78550  |           | 15.91440     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 28/06/2016 Foreign Exchange Future |        |            | 15.79450  |           | 15.92730     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 29/06/2016 Foreign Exchange Future |        |            | 15.79670  |           | 15.93050     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 30/06/2016 Foreign Exchange Future |        |            | 15.79900  |           | 15.93370     |                   |            | 0.0000 | 616,161.00     | 39               | 1,012         |
| \$ / R On 05/07/2016 Foreign Exchange Future |        |            | 15.81020  |           | 15.94960     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 12/07/2016 Foreign Exchange Future |        |            | 15.83830  |           | 15.97200     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 15/07/2016 Foreign Exchange Future |        |            | 15.85040  |           | 15.98150     |                   |            | 0.0000 | 0.00           | 0                | 370           |
| \$ / R On 26/07/2016 Foreign Exchange Future |        |            | 15.89450  |           | 16.01660     |                   |            | 0.0000 | 0.00           | 0                | 0             |
| \$ / R On 27/07/2016 Foreign Exchange Future |        |            | 15.89850  |           | 16.01980     |                   |            | 0.0000 | 0.00           | 0                | 2,110         |
| \$ / R On 28/07/2016 Foreign Exchange Future |        |            | 15.90250  |           | 16.02300     |                   |            | 0.0000 | 0.00           | 0                | 265           |

| Contract Details           |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value         | Contracts Traded | Open Interest    |
|----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|-----------------------|------------------|------------------|
| \$ / R                     | On | 29/07/2016 | Foreign Exchange Future |        |            | 15.90660  |           | 16.02620     |                   |            | 0.0000 | 9,289,454.40          | 584              | 1,167            |
| \$ / R                     | On | 05/08/2016 | Foreign Exchange Future |        |            | 15.93220  |           | 16.04850     |                   |            | 0.0000 | 0.00                  | 0                | 1,900            |
| \$ / R                     | On | 11/08/2016 | Foreign Exchange Future |        |            | 15.95120  |           | 16.06770     |                   |            | 0.0000 | 0.00                  | 0                | 0                |
| \$ / R                     | On | 15/08/2016 | Foreign Exchange Future |        |            | 15.96390  |           | 16.08050     |                   |            | 0.0000 | 0.00                  | 0                | 105              |
| \$ / R                     | On | 16/08/2016 | Foreign Exchange Future |        |            | 15.96710  |           | 16.08370     |                   |            | 0.0000 | 0.00                  | 0                | 0                |
| \$ / R                     | On | 17/08/2016 | Foreign Exchange Future |        |            | 15.97030  |           | 16.08690     |                   |            | 0.0000 | 0.00                  | 0                | 0                |
| \$ / R                     | On | 18/08/2016 | Foreign Exchange Future |        |            | 15.97350  |           | 16.09010     |                   |            | 0.0000 | 0.00                  | 0                | 0                |
| \$ / R                     | On | 23/08/2016 | Foreign Exchange Future |        |            | 15.98930  |           | 16.10610     |                   |            | 0.0000 | 0.00                  | 0                | 0                |
| \$ / R                     | On | 26/08/2016 | Foreign Exchange Future |        |            | 15.99890  |           | 16.11570     |                   |            | 0.0000 | 0.00                  | 0                | 0                |
| \$ / R                     | On | 29/08/2016 | Foreign Exchange Future |        |            | 16.00840  |           | 16.12530     |                   |            | 0.0000 | 0.00                  | 0                | 2,467            |
| \$ / R                     | On | 06/09/2016 | Foreign Exchange Future |        |            | 16.03400  |           | 16.15120     |                   |            | 0.0000 | 0.00                  | 0                | 0                |
| \$ / R                     | On | 08/09/2016 | Foreign Exchange Future |        |            | 16.04050  |           | 16.15770     |                   |            | 0.0000 | 0.00                  | 0                | 0                |
| \$ / R                     | On | 09/09/2016 | Foreign Exchange Future |        |            | 16.04370  |           | 16.16100     |                   |            | 0.0000 | 0.00                  | 0                | 0                |
| \$ / R                     | On | 13/09/2016 | Foreign Exchange Future |        |            | 16.05660  |           | 16.17400     |                   |            | 0.0000 | 0.00                  | 0                | 0                |
| \$ / R                     | On | 15/09/2016 | Foreign Exchange Future |        |            | 16.06310  |           | 16.18050     |                   |            | 0.0000 | 0.00                  | 0                | 259              |
| \$ / R                     | On | 19/09/2016 | Foreign Exchange Future |        |            | 16.07600  |           | 16.19350     |                   |            | 0.0000 | 279,931,388.00        | 17,413           | 209,827          |
| \$ / R                     | On | 28/09/2016 | Foreign Exchange Future |        |            | 16.10510  |           | 16.22280     |                   |            | 0.0000 | 0.00                  | 0                | 0                |
| \$ / R                     | On | 26/10/2016 | Foreign Exchange Future |        |            | 16.19560  |           | 16.31390     |                   |            | 0.0000 | 0.00                  | 0                | 0                |
| \$ / R                     | On | 07/11/2016 | Foreign Exchange Future |        |            | 16.23430  |           | 16.35290     |                   |            | 0.0000 | 0.00                  | 0                | 0                |
| \$ / R                     | On | 28/11/2016 | Foreign Exchange Future |        |            | 16.30220  |           | 16.42120     |                   |            | 0.0000 | 0.00                  | 0                | 0                |
| \$ / R                     | On | 14/12/2016 | Foreign Exchange Future |        |            | 16.35490  |           | 16.47450     |                   |            | 0.0000 | 0.00                  | 0                | 251              |
| \$ / R                     | On | 19/12/2016 | Foreign Exchange Future |        |            | 16.37150  |           | 16.49120     |                   |            | 0.0000 | 1,047,776.00          | 64               | 65,357           |
| \$ / R                     | On | 13/03/2017 | Foreign Exchange Future |        |            | 16.65060  |           | 16.77300     |                   |            | 0.0000 | 0.00                  | 0                | 12,074           |
| \$ / R                     | On | 19/06/2017 | Foreign Exchange Future |        |            | 16.93360  |           | 17.05490     |                   |            | 0.0000 | 0.00                  | 0                | 3,370            |
| \$ / R                     | On | 18/09/2017 | Foreign Exchange Future |        |            | 16.98370  |           | 17.10310     |                   |            | 0.0000 | 0.00                  | 0                | 70               |
| \$ / R                     | On | 18/12/2017 | Foreign Exchange Future |        |            | 17.03390  |           | 17.15130     |                   |            | 0.0000 | 0.00                  | 0                | 70               |
| \$ / R                     | On | 19/03/2018 | Foreign Exchange Future |        |            | 17.08410  |           | 17.19960     |                   |            | 0.0000 | 0.00                  | 0                | 70               |
| \$ / R                     | On | 18/06/2018 | Foreign Exchange Future |        |            | 17.22170  |           | 17.35330     |                   |            | 0.0000 | 0.00                  | 0                | 70               |
| <b>Total \$ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>723,895,771.10</b> | <b>45,576</b>    | <b>1,093,603</b> |
| \$ / R                     | On | 31/05/2016 | Foreign Exchange Option | 15.57  | Call       |           |           | 277.47550    | 186.200           | 27.00      | 1.0000 | 0.00                  | 0                | 0                |
| \$ / R                     | On | 31/05/2016 | Foreign Exchange Option | 15.57  | Put        |           |           | 3.77550      | 0.000             | 27.00      | 0.0000 | 0.00                  | 0                | 0                |
| \$ / R                     | On | 31/05/2016 | Foreign Exchange Option | 15.72  | Call       |           |           | 140.43770    | 36.200            | 27.00      | 1.0000 | 0.00                  | 0                | 0                |
| \$ / R                     | On | 31/05/2016 | Foreign Exchange Option | 15.72  | Put        |           |           | 16.73770     | 0.000             | 27.00      | 0.0000 | 0.00                  | 0                | 0                |
| \$ / R                     | On | 31/05/2016 | Foreign Exchange Option | 14.50  | Call       |           |           | 1,343.71920  | 1,256.200         | 27.00      | 1.0000 | 0.00                  | 0                | 0                |
| \$ / R                     | On | 31/05/2016 | Foreign Exchange Option | 14.50  | Put        |           |           | 0.01920      | 0.000             | 27.00      | 0.0000 | 0.00                  | 0                | 0                |
| \$ / R                     | On | 31/05/2016 | Foreign Exchange Option | 14.82  | Call       |           |           | 1,023.72420  | 936.200           | 27.00      | 1.0000 | 0.00                  | 0                | 0                |
| \$ / R                     | On | 31/05/2016 | Foreign Exchange Option | 14.82  | Put        |           |           | 0.02420      | 0.000             | 27.00      | 0.0000 | 0.00                  | 0                | 0                |
| \$ / R                     | On | 01/06/2016 | Foreign Exchange Option | 14.68  | Call       |           |           | 1,163.91890  | 1,052.682         | 45.30      | 0.9983 | 0.00                  | 0                | 18,400           |
| \$ / R                     | On | 01/06/2016 | Foreign Exchange Option | 14.68  | Put        |           |           | 0.21890      | 0.182             | 45.30      | 0.0017 | 0.00                  | 0                | 0                |
| \$ / R                     | On | 01/06/2016 | Foreign Exchange Option | 14.53  | Call       |           |           | 1,313.81730  | 1,202.604         | 49.02      | 0.9991 | 0.00                  | 0                | 0                |
| \$ / R                     | On | 01/06/2016 | Foreign Exchange Option | 14.53  | Put        |           |           | 0.11730      | 0.104             | 49.02      | 0.0009 | 0.00                  | 0                | 18,400           |
| \$ / R                     | On | 06/06/2016 | Foreign Exchange Option | 12.20  | Call       |           |           | 3,656.71330  | 3,542.100         | 23.51      | 1.0000 | 0.00                  | 0                | 0                |
| \$ / R                     | On | 06/06/2016 | Foreign Exchange Option | 12.20  | Put        |           |           | 0.01330      | 0.000             | 23.51      | 0.0000 | 0.00                  | 0                | 1,000            |
| \$ / R                     | On | 06/06/2016 | Foreign Exchange Option | 15.45  | Call       |           |           | 451.82340    | 352.338           | 20.97      | 0.7612 | 0.00                  | 0                | 1,000            |
| \$ / R                     | On | 06/06/2016 | Foreign Exchange Option | 15.45  | Put        |           |           | 45.12340     | 60.238            | 20.97      | 0.2388 | 0.00                  | 0                | 0                |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 07/06/2016 | Foreign Exchange Option | 15.87  | Call       |           |           | 0.00000      | 117.747           | 19.81      | 0.3921 | 588,736.00    | 5,000            | 2,500         |
| \$ / R           | On | 07/06/2016 | Foreign Exchange Option | 15.87  | Put        |           |           | 0.00000      | 242.447           | 19.81      | 0.6079 | 0.00          | 0                | 0             |
| \$ / R           | On | 07/06/2016 | Foreign Exchange Option | 15.89  | Call       |           |           | 177.94350    | 110.618           | 19.85      | 0.3748 | 0.00          | 0                | 2,500         |
| \$ / R           | On | 07/06/2016 | Foreign Exchange Option | 15.89  | Put        |           |           | 208.04350    | 255.318           | 19.85      | 0.6252 | 0.00          | 0                | 0             |
| \$ / R           | On | 07/06/2016 | Foreign Exchange Option | 14.52  | Call       |           |           | 1,341.87980  | 1,226.786         | 24.58      | 0.9917 | 0.00          | 0                | 0             |
| \$ / R           | On | 07/06/2016 | Foreign Exchange Option | 14.52  | Put        |           |           | 1.97980      | 1.486             | 24.58      | 0.0083 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 07/06/2016 | Foreign Exchange Option | 15.80  | Call       |           |           | 0.00000      | 145.438           | 19.67      | 0.4547 | 0.00          | 0                | 0             |
| \$ / R           | On | 07/06/2016 | Foreign Exchange Option | 15.80  | Put        |           |           | 0.00000      | 200.138           | 19.67      | 0.5453 | 2,001,375.00  | 10,000           | 5,000         |
| \$ / R           | On | 08/06/2016 | Foreign Exchange Option | 14.75  | Call       |           |           | 1,117.84090  | 1,003.037         | 22.36      | 0.9770 | 0.00          | 0                | 0             |
| \$ / R           | On | 08/06/2016 | Foreign Exchange Option | 14.75  | Put        |           |           | 4.64090      | 4.537             | 22.36      | 0.0230 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 08/06/2016 | Foreign Exchange Option | 15.68  | Call       |           |           | 306.90090    | 220.973           | 19.90      | 0.5646 | 0.00          | 0                | 5,000         |
| \$ / R           | On | 08/06/2016 | Foreign Exchange Option | 15.68  | Put        |           |           | 123.70090    | 152.473           | 19.90      | 0.4354 | 0.00          | 0                | 0             |
| \$ / R           | On | 08/06/2016 | Foreign Exchange Option | 15.78  | Call       |           |           | 248.10130    | 170.025           | 19.91      | 0.4788 | 0.00          | 0                | 8,219         |
| \$ / R           | On | 08/06/2016 | Foreign Exchange Option | 15.78  | Put        |           |           | 164.90130    | 201.525           | 19.91      | 0.5212 | 0.00          | 0                | 0             |
| \$ / R           | On | 08/06/2016 | Foreign Exchange Option | 14.60  | Call       |           |           | 1,266.63650  | 1,151.513         | 23.80      | 0.9849 | 0.00          | 0                | 0             |
| \$ / R           | On | 08/06/2016 | Foreign Exchange Option | 14.60  | Put        |           |           | 3.43650      | 3.013             | 23.80      | 0.0151 | 0.00          | 0                | 8,219         |
| \$ / R           | On | 09/06/2016 | Foreign Exchange Option | 13.29  | Call       |           |           | 2,576.52400  | 2,461.828         | 33.55      | 0.9994 | 0.00          | 0                | 0             |
| \$ / R           | On | 09/06/2016 | Foreign Exchange Option | 13.29  | Put        |           |           | 0.12400      | 0.128             | 33.55      | 0.0006 | 0.00          | 0                | 0             |
| \$ / R           | On | 09/06/2016 | Foreign Exchange Option | 13.30  | Call       |           |           | 2,566.52780  | 2,451.832         | 33.49      | 0.9994 | 0.00          | 0                | 0             |
| \$ / R           | On | 09/06/2016 | Foreign Exchange Option | 13.30  | Put        |           |           | 0.12780      | 0.132             | 33.49      | 0.0006 | 0.00          | 0                | 0             |
| \$ / R           | On | 09/06/2016 | Foreign Exchange Option | 13.31  | Call       |           |           | 2,556.53190  | 2,441.836         | 33.43      | 0.9994 | 0.00          | 0                | 0             |
| \$ / R           | On | 09/06/2016 | Foreign Exchange Option | 13.31  | Put        |           |           | 0.13190      | 0.136             | 33.43      | 0.0006 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 12.16  | Call       |           |           | 3,719.20010  | 3,600.702         | 31.93      | 1.0000 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 12.16  | Put        |           |           | 0.00010      | 0.002             | 31.93      | 0.0000 | 0.00          | 0                | 330           |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 12.91  | Call       |           |           | 2,969.26510  | 2,850.766         | 30.90      | 0.9997 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 12.91  | Put        |           |           | 0.06510      | 0.066             | 30.90      | 0.0003 | 0.00          | 0                | 6,600         |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 13.00  | Call       |           |           | 2,879.28660  | 2,760.788         | 30.49      | 0.9996 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 13.00  | Put        |           |           | 0.08660      | 0.088             | 30.49      | 0.0004 | 0.00          | 0                | 750           |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 13.30  | Call       |           |           | 2,579.42140  | 2,460.924         | 29.15      | 0.9991 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 13.30  | Put        |           |           | 0.22140      | 0.224             | 29.15      | 0.0009 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 13.53  | Call       |           |           | 2,349.64970  | 2,231.156         | 28.12      | 0.9981 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 13.53  | Put        |           |           | 0.44970      | 0.456             | 28.12      | 0.0019 | 0.00          | 0                | 36,230        |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 13.20  | Call       |           |           | 2,679.36220  | 2,560.864         | 29.60      | 0.9993 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 13.20  | Put        |           |           | 0.16220      | 0.164             | 29.60      | 0.0007 | 0.00          | 0                | 700           |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 13.29  | Call       |           |           | 2,589.41460  | 2,470.917         | 29.20      | 0.9991 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 13.29  | Put        |           |           | 0.21460      | 0.217             | 29.20      | 0.0009 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 14.20  | Call       |           |           | 1,682.52500  | 1,564.171         | 25.12      | 0.9869 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 14.20  | Put        |           |           | 3.32500      | 3.471             | 25.12      | 0.0131 | 0.00          | 0                | 5,150         |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 13.31  | Call       |           |           | 2,569.42830  | 2,450.931         | 29.11      | 0.9990 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 13.31  | Put        |           |           | 0.22830      | 0.231             | 29.11      | 0.0010 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 13.50  | Call       |           |           | 2,379.61020  | 2,261.116         | 28.26      | 0.9983 | 0.00          | 0                | 53,633        |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 13.50  | Put        |           |           | 0.41020      | 0.416             | 28.26      | 0.0017 | 0.00          | 0                | 545           |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 14.43  | Call       |           |           | 1,454.53550  | 1,335.877         | 23.06      | 0.9798 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 14.43  | Put        |           |           | 5.33550      | 5.177             | 23.06      | 0.0202 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 14.00  | Call       |           |           | 1,881.05040  | 1,762.610         | 26.02      | 0.9926 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 14.00  | Put        |           |           | 1.85040      | 1.909             | 26.02      | 0.0074 | 0.00          | 0                | 62,394        |

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|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 14.10      | Call      |           | 1,781.68380  | 1,663.277         | 25.57      | 0.9901 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 14.10      | Put       |           | 2.48380      | 2.577             | 25.57      | 0.0099 | 0.00          | 0                | 50            |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 14.50      | Call      |           | 1,385.28720  | 1,266.588         | 22.43      | 0.9768 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 14.50      | Put       |           | 6.08720      | 5.888             | 22.43      | 0.0232 | 0.00          | 0                | 66,600        |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 14.25      | Call      |           | 1,633.04320  | 1,514.476         | 24.67      | 0.9856 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 14.25      | Put       |           | 3.84320      | 3.776             | 24.67      | 0.0144 | 0.00          | 0                | 28,500        |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 14.40      | Call      |           | 1,484.24650  | 1,365.605         | 23.33      | 0.9809 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 14.40      | Put       |           | 5.04650      | 4.905             | 23.33      | 0.0191 | 0.00          | 0                | 33,000        |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 14.74      | Call      |           | 1,148.97150  | 1,030.125         | 20.27      | 0.9616 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 14.74      | Put       |           | 9.77150      | 9.425             | 20.27      | 0.0384 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 14.45      | Call      |           | 1,434.73880  | 1,316.069         | 22.88      | 0.9790 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 14.45      | Put       |           | 5.53880      | 5.369             | 22.88      | 0.0210 | 0.00          | 0                | 500           |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 14.46      | Call      |           | 1,424.84380  | 1,306.168         | 22.79      | 0.9785 | 0.00          | 0                | 500           |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 14.46      | Put       |           | 5.64380      | 5.468             | 22.79      | 0.0215 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 14.80      | Call      |           | 1,090.25930  | 971.384           | 19.73      | 0.9561 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 14.80      | Put       |           | 11.05930     | 10.684            | 19.73      | 0.0439 | 0.00          | 0                | 26,500        |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 14.66      | Call      |           | 1,227.51360  | 1,108.715         | 20.99      | 0.9677 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 14.66      | Put       |           | 8.31360      | 8.015             | 20.99      | 0.0323 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 14.70      | Call      |           | 1,188.20850  | 1,069.385         | 20.63      | 0.9648 | 0.00          | 0                | 50            |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 14.70      | Put       |           | 9.00850      | 8.685             | 20.63      | 0.0352 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 14.96      | Call      |           | 934.76570    | 816.274           | 18.40      | 0.9356 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 14.96      | Put       |           | 15.56570     | 15.574            | 18.40      | 0.0644 | 0.00          | 0                | 5,250         |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 14.75      | Call      |           | 1,139.17350  | 1,020.322         | 20.18      | 0.9607 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 14.75      | Put       |           | 9.97350      | 9.622             | 20.18      | 0.0393 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 14.78      | Call      |           | 1,109.80950  | 990.943           | 19.91      | 0.9580 | 0.00          | 0                | 23,510        |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 14.78      | Put       |           | 10.60950     | 10.243            | 19.91      | 0.0420 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 15.10      | Call      |           | 802.77750    | 689.965           | 18.62      | 0.8918 | 0.00          | 0                | 17,283        |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 15.10      | Put       |           | 23.57750     | 29.265            | 18.62      | 0.1082 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 14.85      | Call      |           | 1,041.48330  | 922.591           | 19.28      | 0.9509 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 14.85      | Put       |           | 12.28330     | 11.891            | 19.28      | 0.0491 | 0.00          | 0                | 8,000         |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 14.93      | Call      |           | 963.78010    | 844.883           | 18.56      | 0.9410 | 0.00          | 0                | 330           |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 14.93      | Put       |           | 14.58010     | 14.183            | 18.56      | 0.0590 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 15.60      | Call      |           | 408.01080    | 318.343           | 19.41      | 0.6172 | 0.00          | 0                | 33,000        |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 15.60      | Put       |           | 128.81080    | 157.643           | 19.41      | 0.3828 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 14.97      | Call      |           | 925.11110    | 807.036           | 18.42      | 0.9330 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 14.97      | Put       |           | 15.91110     | 16.337            | 18.42      | 0.0670 | 0.00          | 0                | 35,000        |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 15.00      | Call      |           | 896.20070    | 779.506           | 18.46      | 0.9247 | 0.00          | 0                | 56,883        |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 15.00      | Put       |           | 17.00070     | 18.806            | 18.46      | 0.0753 | 0.00          | 0                | 34,400        |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 15.93      | Call      |           | 228.46180    | 164.556           | 20.10      | 0.3964 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 15.93      | Put       |           | 279.26180    | 333.856           | 20.10      | 0.6036 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 15.25      | Call      |           | 671.73340    | 563.544           | 18.86      | 0.8273 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 15.25      | Put       |           | 42.53340     | 52.844            | 18.86      | 0.1727 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 15.50      | Call      |           | 476.33690    | 380.317           | 19.25      | 0.6834 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 15.50      | Put       |           | 97.13690     | 119.617           | 19.25      | 0.3166 | 3,767,941.80  | 31,500           | 31,500        |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.10      | Call      |           | 163.90770    | 112.864           | 20.53      | 0.2979 | 0.00          | 0                | 3,000         |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.10      | Put       |           | 384.70770    | 452.164           | 20.53      | 0.7021 | 0.00          | 0                | 0             |

| Contract Details |    |            | Strike                  | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 15.75      | Call      |           | 317.30490    | 238.361           | 19.64      | 0.5147 | 0.00          | 0                | 7,000         |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 15.75      | Put       |           | 188.10490    | 227.661           | 19.64      | 0.4853 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 15.90      | Call      |           | 241.65600    | 175.413           | 20.02      | 0.4153 | 0.00          | 0                | 900           |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 15.90      | Put       |           | 262.45600    | 314.713           | 20.02      | 0.5847 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.23      | Call      |           | 125.25210    | 83.252            | 20.86      | 0.2340 | 0.00          | 0                | 750           |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.23      | Put       |           | 476.05210    | 552.552           | 20.86      | 0.7660 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.00      | Call      |           | 199.82730    | 141.319           | 20.28      | 0.3540 | 4,452,820.37  | 31,509           | 32,350        |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.00      | Put       |           | 320.62730    | 380.619           | 20.28      | 0.6460 | 0.00          | 0                | 44,105        |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.05      | Call      |           | 181.15700    | 126.425           | 20.40      | 0.3252 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.05      | Put       |           | 351.95700    | 415.725           | 20.40      | 0.6748 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.34      | Call      |           | 98.83130     | 63.734            | 21.14      | 0.1881 | 0.00          | 0                | 5,000         |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.34      | Put       |           | 559.63130    | 643.034           | 21.14      | 0.8119 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.17      | Call      |           | 142.02630    | 95.960            | 20.71      | 0.2622 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.17      | Put       |           | 432.82630    | 505.260           | 20.71      | 0.7378 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.20      | Call      |           | 133.41940    | 89.411            | 20.78      | 0.2479 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.20      | Put       |           | 454.21940    | 528.711           | 20.78      | 0.7521 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.55      | Call      |           | 61.55730     | 37.463            | 21.67      | 0.1202 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.55      | Put       |           | 732.35730    | 826.763           | 21.67      | 0.8798 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.26      | Call      |           | 117.51130    | 77.467            | 20.94      | 0.2208 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.26      | Put       |           | 498.31130    | 576.767           | 20.94      | 0.7792 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.30      | Call      |           | 107.82440    | 70.305            | 21.04      | 0.2040 | 0.00          | 0                | 1,200         |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.30      | Put       |           | 528.62440    | 609.605           | 21.04      | 0.7960 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.67      | Call      |           | 46.66130     | 28.336            | 22.18      | 0.0935 | 0.00          | 0                | 38,250        |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.67      | Put       |           | 837.46130    | 937.636           | 22.18      | 0.9065 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.50      | Call      |           | 69.06310     | 42.614            | 21.55      | 0.1342 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.50      | Put       |           | 689.86310    | 781.914           | 21.55      | 0.8658 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.53      | Call      |           | 64.46730     | 39.450            | 21.62      | 0.1256 | 0.00          | 0                | 36,230        |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.53      | Put       |           | 715.26730    | 808.750           | 21.62      | 0.8744 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.93      | Call      |           | 26.70330     | 15.534            | 23.27      | 0.0539 | 0.00          | 0                | 700           |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.93      | Put       |           | 1,077.50330  | 1,184.834         | 23.27      | 0.9461 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.63      | Call      |           | 51.06560     | 31.099            | 22.01      | 0.1017 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.63      | Put       |           | 801.86560    | 900.399           | 22.01      | 0.8983 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.65      | Call      |           | 48.71080     | 29.685            | 22.09      | 0.0976 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.65      | Put       |           | 819.51080    | 918.985           | 22.09      | 0.9024 | 0.00          | 0                | 14            |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 17.05      | Call      |           | 20.66380     | 11.814            | 23.77      | 0.0418 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 17.05      | Put       |           | 1,191.46380  | 1,301.114         | 23.77      | 0.9582 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.81      | Call      |           | 34.54530     | 20.480            | 22.76      | 0.0696 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.81      | Put       |           | 965.34530    | 1,069.780         | 22.76      | 0.9304 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.92      | Call      |           | 27.28180     | 15.895            | 23.23      | 0.0551 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.92      | Put       |           | 1,068.08180  | 1,175.194         | 23.23      | 0.9449 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 17.79      | Call      |           | 4.88240      | 2.727             | 27.31      | 0.0101 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 17.79      | Put       |           | 1,915.68240  | 2,032.027         | 27.31      | 0.9899 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.95      | Call      |           | 25.58390     | 14.838            | 23.35      | 0.0517 | 0.00          | 0                | 8,000         |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 16.95      | Put       |           | 1,096.38390  | 1,204.138         | 23.35      | 0.9483 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 17.00      | Call      |           | 22.98940     | 13.237            | 23.56      | 0.0465 | 0.00          | 0                | 1,300         |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 17.00      | Put       |           | 1,143.78940  | 1,252.537         | 23.56      | 0.9535 | 0.00          | 0                | 201           |

| Contract Details |    |            | Strike                  | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 18.15      | Call      |           | 2.71880      | 1.530             | 29.18      | 0.0056 | 0.00          | 0                | 5,250         |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 18.15      | Put       |           | 2,273.51880  | 2,390.830         | 29.18      | 0.9944 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 17.06      | Call      |           | 20.22830     | 11.550            | 23.81      | 0.0409 | 0.00          | 0                | 600           |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 17.06      | Put       |           | 1,201.02830  | 1,310.850         | 23.81      | 0.9591 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 17.09      | Call      |           | 18.97790     | 10.792            | 23.94      | 0.0384 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 17.09      | Put       |           | 1,229.77790  | 1,340.092         | 23.94      | 0.9616 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 18.60      | Call      |           | 1.41470      | 0.813             | 31.51      | 0.0029 | 0.00          | 0                | 25,000        |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 18.60      | Put       |           | 2,722.21470  | 2,840.113         | 31.51      | 0.9971 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 18.00      | Call      |           | 3.44610      | 1.931             | 28.40      | 0.0071 | 0.00          | 0                | 14            |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 18.00      | Put       |           | 2,124.24610  | 2,241.231         | 28.40      | 0.9929 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 18.07      | Call      |           | 3.08150      | 1.730             | 28.76      | 0.0064 | 0.00          | 0                | 17,500        |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 18.07      | Put       |           | 2,193.88150  | 2,311.030         | 28.76      | 0.9936 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 19.00      | Call      |           | 0.84860      | 0.478             | 33.45      | 0.0017 | 0.00          | 0                | 2,700         |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 19.00      | Put       |           | 3,121.64860  | 3,239.778         | 33.45      | 0.9983 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 18.17      | Call      |           | 2.63610      | 1.484             | 29.28      | 0.0054 | 0.00          | 0                | 6,600         |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 18.17      | Put       |           | 2,293.43610  | 2,410.784         | 29.28      | 0.9946 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 18.48      | Call      |           | 1.66990      | 0.953             | 30.89      | 0.0035 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 13/06/2016 | Foreign Exchange Option | 18.48      | Put       |           | 2,602.46990  | 2,720.253         | 30.89      | 0.9965 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2016 | Foreign Exchange Option | 14.54      | Call      |           | 1,350.20610  | 1,230.705         | 22.00      | 0.9710 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2016 | Foreign Exchange Option | 14.54      | Put       |           | 7.80610      | 7.705             | 22.00      | 0.0290 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 14/06/2016 | Foreign Exchange Option | 16.09      | Call      |           | 178.28020    | 125.697           | 20.64      | 0.3128 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/06/2016 | Foreign Exchange Option | 16.09      | Put       |           | 385.88020    | 452.697           | 20.64      | 0.6872 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/06/2016 | Foreign Exchange Option | 14.61      | Call      |           | 1,286.67630  | 1,165.962         | 21.48      | 0.9616 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/06/2016 | Foreign Exchange Option | 14.61      | Put       |           | 11.07630     | 10.762            | 21.48      | 0.0384 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/06/2016 | Foreign Exchange Option | 15.60      | Call      |           | 450.55300    | 361.161           | 19.83      | 0.6080 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/06/2016 | Foreign Exchange Option | 15.60      | Put       |           | 158.55300    | 191.461           | 19.83      | 0.3920 | 0.00          | 0                | 15,000        |
| \$ / R           | On | 21/06/2016 | Foreign Exchange Option | 14.56      | Call      |           | 1,358.03880  | 1,235.014         | 20.60      | 0.9507 | 0.00          | 0                | 0             |
| \$ / R           | On | 21/06/2016 | Foreign Exchange Option | 14.56      | Put       |           | 13.23880     | 16.315            | 20.60      | 0.0493 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 24/06/2016 | Foreign Exchange Option | 15.17      | Call      |           | 818.79090    | 709.256           | 19.50      | 0.7940 | 0.00          | 0                | 0             |
| \$ / R           | On | 24/06/2016 | Foreign Exchange Option | 15.17      | Put       |           | 74.39090     | 93.755            | 19.50      | 0.2060 | 0.00          | 0                | 7,900         |
| \$ / R           | On | 24/06/2016 | Foreign Exchange Option | 16.61      | Call      |           | 123.56390    | 89.324            | 21.82      | 0.1889 | 0.00          | 0                | 0             |
| \$ / R           | On | 24/06/2016 | Foreign Exchange Option | 16.61      | Put       |           | 819.16390    | 913.824           | 21.82      | 0.8111 | 0.00          | 0                | 0             |
| \$ / R           | On | 24/06/2016 | Foreign Exchange Option | 16.64      | Call      |           | 117.96420    | 84.828            | 21.88      | 0.1810 | 0.00          | 0                | 7,900         |
| \$ / R           | On | 24/06/2016 | Foreign Exchange Option | 16.64      | Put       |           | 843.56420    | 939.328           | 21.88      | 0.8190 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/06/2016 | Foreign Exchange Option | 16.62      | Call      |           | 143.59860    | 106.499           | 21.62      | 0.2059 | 0.00          | 0                | 250           |
| \$ / R           | On | 28/06/2016 | Foreign Exchange Option | 16.62      | Put       |           | 836.29860    | 931.999           | 21.62      | 0.7941 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/06/2016 | Foreign Exchange Option | 17.04      | Call      |           | 77.98660     | 54.734            | 22.44      | 0.1170 | 0.00          | 0                | 150           |
| \$ / R           | On | 28/06/2016 | Foreign Exchange Option | 17.04      | Put       |           | 1,190.68660  | 1,300.234         | 22.44      | 0.8830 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/06/2016 | Foreign Exchange Option | 11.80      | Call      |           | 4,127.34760  | 3,994.565         | 30.03      | 0.9998 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/06/2016 | Foreign Exchange Option | 11.80      | Put       |           | 0.04760      | 0.065             | 30.03      | 0.0002 | 0.00          | 0                | 250           |
| \$ / R           | On | 28/06/2016 | Foreign Exchange Option | 13.50      | Call      |           | 2,428.65890  | 2,296.364         | 22.71      | 0.9943 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/06/2016 | Foreign Exchange Option | 13.50      | Put       |           | 1.35890      | 1.864             | 22.71      | 0.0057 | 0.00          | 0                | 150           |
| \$ / R           | On | 28/06/2016 | Foreign Exchange Option | 14.58      | Call      |           | 1,363.28150  | 1,238.729         | 19.35      | 0.9357 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/06/2016 | Foreign Exchange Option | 14.58      | Put       |           | 15.98150     | 24.229            | 19.35      | 0.0643 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 29/06/2016 | Foreign Exchange Option | 14.72      | Call      |           | 1,236.45670  | 1,114.029         | 19.22      | 0.9083 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/06/2016 | Foreign Exchange Option | 14.72      | Put       |           | 25.95670     | 37.329            | 19.22      | 0.0917 | 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 | 30/06/2016 | Foreign Exchange Option | 14.29  | Call       |           |           | 1,650.88800  | 1,519.584         | 19.03      | 0.9690 | 0.00          | 0                | 0             |
| \$ / R           | On | 30/06/2016 | Foreign Exchange Option | 14.29  | Put        |           |           | 7.18800      | 10.583            | 19.03      | 0.0310 | 0.00          | 0                | 0             |
| \$ / R           | On | 05/07/2016 | Foreign Exchange Option | 14.60  | Call       |           |           | 1,375.87150  | 1,245.383         | 18.85      | 0.9182 | 0.00          | 0                | 0             |
| \$ / R           | On | 05/07/2016 | Foreign Exchange Option | 14.60  | Put        |           |           | 26.27150     | 35.183            | 18.85      | 0.0818 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 12/07/2016 | Foreign Exchange Option | 15.54  | Call       |           |           | 0.00000      | 582.242           | 19.61      | 0.6252 | 0.00          | 0                | 0             |
| \$ / R           | On | 12/07/2016 | Foreign Exchange Option | 15.54  | Put        |           |           | 0.00000      | 283.942           | 19.61      | 0.3748 | 3,407,298.00  | 12,000           | 12,000        |
| \$ / R           | On | 12/07/2016 | Foreign Exchange Option | 14.62  | Call       |           |           | 1,391.25340  | 1,268.769         | 19.00      | 0.8987 | 0.00          | 0                | 0             |
| \$ / R           | On | 12/07/2016 | Foreign Exchange Option | 14.62  | Put        |           |           | 39.25340     | 50.469            | 19.00      | 0.1013 | 0.00          | 0                | 0             |
| \$ / R           | On | 12/07/2016 | Foreign Exchange Option | 15.04  | Call       |           |           | 1,030.79290  | 919.342           | 19.13      | 0.7965 | 0.00          | 0                | 0             |
| \$ / R           | On | 12/07/2016 | Foreign Exchange Option | 15.04  | Put        |           |           | 98.79290     | 121.042           | 19.13      | 0.2035 | 2,905,010.40  | 24,000           | 0             |
| \$ / R           | On | 15/07/2016 | Foreign Exchange Option | 14.82  | Call       |           |           | 1,231.46350  | 1,116.898         | 19.20      | 0.8487 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/07/2016 | Foreign Exchange Option | 14.82  | Put        |           |           | 69.96350     | 86.498            | 19.20      | 0.1513 | 0.00          | 0                | 0             |
| \$ / R           | On | 26/07/2016 | Foreign Exchange Option | 16.60  | Call       |           |           | 302.32190    | 256.035           | 21.15      | 0.3146 | 0.00          | 0                | 0             |
| \$ / R           | On | 26/07/2016 | Foreign Exchange Option | 16.60  | Put        |           |           | 885.72190    | 961.535           | 21.15      | 0.6854 | 0.00          | 0                | 7,229         |
| \$ / R           | On | 26/07/2016 | Foreign Exchange Option | 18.19  | Call       |           |           | 66.49680     | 51.385            | 23.70      | 0.0797 | 0.00          | 0                | 7,229         |
| \$ / R           | On | 26/07/2016 | Foreign Exchange Option | 18.19  | Put        |           |           | 2,239.89680  | 2,346.885         | 23.70      | 0.9203 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/07/2016 | Foreign Exchange Option | 13.50  | Call       |           |           | 2,530.46610  | 2,410.706         | 21.31      | 0.9764 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/07/2016 | Foreign Exchange Option | 13.50  | Put        |           |           | 10.66610     | 12.206            | 21.31      | 0.0236 | 0.00          | 0                | 150           |
| \$ / R           | On | 27/07/2016 | Foreign Exchange Option | 17.13  | Call       |           |           | 189.28860    | 156.453           | 22.06      | 0.2083 | 0.00          | 0                | 250           |
| \$ / R           | On | 27/07/2016 | Foreign Exchange Option | 17.13  | Put        |           |           | 1,299.48860  | 1,387.953         | 22.06      | 0.7917 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/07/2016 | Foreign Exchange Option | 17.45  | Call       |           |           | 140.47470    | 114.136           | 22.60      | 0.1592 | 0.00          | 0                | 150           |
| \$ / R           | On | 27/07/2016 | Foreign Exchange Option | 17.45  | Put        |           |           | 1,570.67470  | 1,665.636         | 22.60      | 0.8408 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/07/2016 | Foreign Exchange Option | 11.80  | Call       |           |           | 4,220.28360  | 4,099.098         | 25.46      | 0.9987 | 0.00          | 0                | 0             |
| \$ / R           | On | 27/07/2016 | Foreign Exchange Option | 11.80  | Put        |           |           | 0.48360      | 0.598             | 25.46      | 0.0013 | 0.00          | 0                | 250           |
| \$ / R           | On | 28/07/2016 | Foreign Exchange Option | 14.78  | Call       |           |           | 1,331.72810  | 1,228.124         | 19.17      | 0.8404 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/07/2016 | Foreign Exchange Option | 14.78  | Put        |           |           | 88.72810     | 105.624           | 19.17      | 0.1596 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/07/2016 | Foreign Exchange Option | 15.86  | Call       |           |           | 603.54890    | 533.192           | 20.01      | 0.5306 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/07/2016 | Foreign Exchange Option | 15.86  | Put        |           |           | 437.34890    | 486.592           | 20.01      | 0.4694 | 0.00          | 0                | 0             |
| \$ / R           | On | 05/08/2016 | Foreign Exchange Option | 15.00  | Call       |           |           | 1,194.07830  | 1,101.489         | 19.22      | 0.7818 | 0.00          | 0                | 0             |
| \$ / R           | On | 05/08/2016 | Foreign Exchange Option | 15.00  | Put        |           |           | 145.57830    | 169.289           | 19.22      | 0.2182 | 0.00          | 0                | 5,000         |
| \$ / R           | On | 05/08/2016 | Foreign Exchange Option | 15.10  | Call       |           |           | 1,117.72880  | 1,027.669         | 19.25      | 0.7569 | 0.00          | 0                | 0             |
| \$ / R           | On | 05/08/2016 | Foreign Exchange Option | 15.10  | Put        |           |           | 169.22880    | 195.469           | 19.25      | 0.2431 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/08/2016 | Foreign Exchange Option | 15.52  | Call       |           |           | 863.53450    | 788.156           | 19.58      | 0.6401 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 11/08/2016 | Foreign Exchange Option | 15.52  | Put        |           |           | 315.83450    | 356.956           | 19.58      | 0.3599 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/08/2016 | Foreign Exchange Option | 12.70  | Call       |           |           | 3,372.35180  | 3,256.682         | 22.49      | 0.9901 | 0.00          | 0                | 0             |
| \$ / R           | On | 11/08/2016 | Foreign Exchange Option | 12.70  | Put        |           |           | 4.65180      | 5.482             | 22.49      | 0.0099 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 15/08/2016 | Foreign Exchange Option | 16.61  | Call       |           |           | 395.58220    | 351.559           | 20.99      | 0.3570 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/08/2016 | Foreign Exchange Option | 16.61  | Put        |           |           | 925.08220    | 997.659           | 20.99      | 0.6430 | 0.00          | 0                | 0             |
| \$ / R           | On | 16/08/2016 | Foreign Exchange Option | 15.81  | Call       |           |           | 725.56360    | 659.318           | 19.84      | 0.5612 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 16/08/2016 | Foreign Exchange Option | 15.81  | Put        |           |           | 451.86360    | 502.218           | 19.84      | 0.4388 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/08/2016 | Foreign Exchange Option | 17.39  | Call       |           |           | 224.62470    | 196.615           | 22.28      | 0.2191 | 0.00          | 0                | 5,000         |
| \$ / R           | On | 17/08/2016 | Foreign Exchange Option | 17.39  | Put        |           |           | 1,527.72470  | 1,616.315         | 22.28      | 0.7809 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/08/2016 | Foreign Exchange Option | 15.84  | Call       |           |           | 715.90150    | 650.758           | 19.89      | 0.5537 | 0.00          | 0                | 0             |
| \$ / R           | On | 17/08/2016 | Foreign Exchange Option | 15.84  | Put        |           |           | 469.00150    | 520.458           | 19.89      | 0.4463 | 0.00          | 0                | 5,000         |
| \$ / R           | On | 18/08/2016 | Foreign Exchange Option | 16.01  | Call       |           |           | 638.44170    | 578.746           | 20.12      | 0.5089 | 0.00          | 0                | 5,000         |
| \$ / R           | On | 18/08/2016 | Foreign Exchange Option | 16.01  | Put        |           |           | 558.34170    | 615.246           | 20.12      | 0.4911 | 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 | 23/08/2016 | Foreign Exchange Option | 16.31  | Call       |           |           | 537.03680    | 486.534           | 20.52      | 0.4394 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 23/08/2016 | Foreign Exchange Option | 16.31  | Put        |           |           | 740.93680    | 807.234           | 20.52      | 0.5606 | 0.00          | 0                | 0             |
| \$ / R           | On | 26/08/2016 | Foreign Exchange Option | 17.93  | Call       |           |           | 175.88770    | 154.776           | 23.05      | 0.1694 | 0.00          | 0                | 150           |
| \$ / R           | On | 26/08/2016 | Foreign Exchange Option | 17.93  | Put        |           |           | 1,990.18770  | 2,085.876         | 23.05      | 0.8306 | 0.00          | 0                | 0             |
| \$ / R           | On | 26/08/2016 | Foreign Exchange Option | 11.80  | Call       |           |           | 4,318.04760  | 4,201.624         | 24.37      | 0.9956 | 0.00          | 0                | 0             |
| \$ / R           | On | 26/08/2016 | Foreign Exchange Option | 11.80  | Put        |           |           | 2.34760      | 2.724             | 24.37      | 0.0044 | 0.00          | 0                | 250           |
| \$ / R           | On | 26/08/2016 | Foreign Exchange Option | 13.50  | Call       |           |           | 2,635.69710  | 2,522.901         | 20.03      | 0.9629 | 0.00          | 0                | 0             |
| \$ / R           | On | 26/08/2016 | Foreign Exchange Option | 13.50  | Put        |           |           | 19.99710     | 24.001            | 20.03      | 0.0371 | 0.00          | 0                | 150           |
| \$ / R           | On | 26/08/2016 | Foreign Exchange Option | 17.70  | Call       |           |           | 207.79020    | 183.675           | 22.73      | 0.1962 | 0.00          | 0                | 250           |
| \$ / R           | On | 26/08/2016 | Foreign Exchange Option | 17.70  | Put        |           |           | 1,792.09020  | 1,884.775         | 22.73      | 0.8038 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/08/2016 | Foreign Exchange Option | 15.14  | Call       |           |           | 1,205.63430  | 1,120.664         | 19.04      | 0.7380 | 0.00          | 0                | 0             |
| \$ / R           | On | 29/08/2016 | Foreign Exchange Option | 15.14  | Put        |           |           | 220.33430    | 252.264           | 19.04      | 0.2620 | 0.00          | 0                | 0             |
| \$ / R           | On | 06/09/2016 | Foreign Exchange Option | 17.74  | Call       |           |           | 237.67130    | 212.618           | 22.63      | 0.2109 | 0.00          | 0                | 0             |
| \$ / R           | On | 06/09/2016 | Foreign Exchange Option | 17.74  | Put        |           |           | 1,826.47130  | 1,918.618         | 22.63      | 0.7891 | 0.00          | 0                | 0             |
| \$ / R           | On | 06/09/2016 | Foreign Exchange Option | 17.80  | Call       |           |           | 228.34350    | 204.037           | 22.72      | 0.2036 | 0.00          | 0                | 0             |
| \$ / R           | On | 06/09/2016 | Foreign Exchange Option | 17.80  | Put        |           |           | 1,877.14350  | 1,970.037         | 22.72      | 0.7964 | 0.00          | 0                | 0             |
| \$ / R           | On | 06/09/2016 | Foreign Exchange Option | 13.50  | Call       |           |           | 2,674.41390  | 2,561.037         | 19.51      | 0.9602 | 0.00          | 0                | 0             |
| \$ / R           | On | 06/09/2016 | Foreign Exchange Option | 13.50  | Put        |           |           | 23.21390     | 27.037            | 19.51      | 0.0398 | 0.00          | 0                | 0             |
| \$ / R           | On | 06/09/2016 | Foreign Exchange Option | 13.70  | Call       |           |           | 2,483.02480  | 2,371.059         | 19.34      | 0.9473 | 0.00          | 0                | 0             |
| \$ / R           | On | 06/09/2016 | Foreign Exchange Option | 13.70  | Put        |           |           | 31.82480     | 37.059            | 19.34      | 0.0527 | 0.00          | 0                | 0             |
| \$ / R           | On | 08/09/2016 | Foreign Exchange Option | 17.30  | Call       |           |           | 325.28890    | 293.884           | 21.97      | 0.2744 | 0.00          | 0                | 36,130        |
| \$ / R           | On | 08/09/2016 | Foreign Exchange Option | 17.30  | Put        |           |           | 1,467.58890  | 1,553.384         | 21.97      | 0.7256 | 0.00          | 0                | 0             |
| \$ / R           | On | 08/09/2016 | Foreign Exchange Option | 13.78  | Call       |           |           | 2,415.00380  | 2,303.837         | 19.27      | 0.9402 | 0.00          | 0                | 0             |
| \$ / R           | On | 08/09/2016 | Foreign Exchange Option | 13.78  | Put        |           |           | 37.30380     | 43.337            | 19.27      | 0.0598 | 0.00          | 0                | 36,130        |
| \$ / R           | On | 09/09/2016 | Foreign Exchange Option | 17.80  | Call       |           |           | 239.74400    | 214.774           | 22.74      | 0.2094 | 0.00          | 0                | 0             |
| \$ / R           | On | 09/09/2016 | Foreign Exchange Option | 17.80  | Put        |           |           | 1,878.74400  | 1,971.074         | 22.74      | 0.7906 | 0.00          | 0                | 0             |
| \$ / R           | On | 09/09/2016 | Foreign Exchange Option | 13.50  | Call       |           |           | 2,685.48220  | 2,572.156         | 19.46      | 0.9589 | 0.00          | 0                | 0             |
| \$ / R           | On | 09/09/2016 | Foreign Exchange Option | 13.50  | Put        |           |           | 24.48220     | 28.456            | 19.46      | 0.0411 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/09/2016 | Foreign Exchange Option | 14.95  | Call       |           |           | 1,421.18920  | 1,331.309         | 18.98      | 0.7741 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/09/2016 | Foreign Exchange Option | 14.95  | Put        |           |           | 197.18920    | 224.709           | 18.98      | 0.2259 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 13/09/2016 | Foreign Exchange Option | 18.71  | Call       |           |           | 142.03450    | 126.184           | 23.90      | 0.1294 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 13/09/2016 | Foreign Exchange Option | 18.71  | Put        |           |           | 2,678.03450  | 2,779.583         | 23.90      | 0.8706 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2016 | Foreign Exchange Option | 13.29  | Call       |           |           | 2,909.12860  | 2,794.698         | 19.39      | 0.9684 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2016 | Foreign Exchange Option | 13.29  | Put        |           |           | 18.62860     | 21.598            | 19.39      | 0.0316 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2016 | Foreign Exchange Option | 13.30  | Call       |           |           | 2,899.44680  | 2,785.067         | 19.39      | 0.9679 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2016 | Foreign Exchange Option | 13.30  | Put        |           |           | 18.94680     | 21.967            | 19.39      | 0.0321 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2016 | Foreign Exchange Option | 13.31  | Call       |           |           | 2,889.76960  | 2,775.441         | 19.38      | 0.9674 | 0.00          | 0                | 0             |
| \$ / R           | On | 15/09/2016 | Foreign Exchange Option | 13.31  | Put        |           |           | 19.26960     | 22.341            | 19.38      | 0.0326 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 13.31  | Call       |           |           | 2,902.67230  | 2,789.122         | 19.21      | 0.9667 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 13.31  | Put        |           |           | 19.17230     | 23.122            | 19.21      | 0.0333 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 13.70  | Call       |           |           | 2,530.29730  | 2,419.376         | 19.05      | 0.9424 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 13.70  | Put        |           |           | 36.79730     | 43.376            | 19.05      | 0.0576 | 0.00          | 0                | 2,800         |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 14.20  | Call       |           |           | 2,070.93120  | 1,965.063         | 18.84      | 0.8936 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 14.20  | Put        |           |           | 77.43120     | 89.063            | 18.84      | 0.1064 | 0.00          | 0                | 2,000         |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 14.50  | Call       |           |           | 1,809.09320  | 1,708.208         | 18.76      | 0.8529 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 14.50  | Put        |           |           | 115.59320    | 132.208           | 18.76      | 0.1471 | 0.00          | 0                | 47,500        |



| Contract Details |    |            | Strike                  | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 14.60      | Call      |           | 1,724.67890  | 1,627.320         | 18.81      | 0.8365 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 14.60      | Put       |           | 131.17890    | 151.320           | 18.81      | 0.1635 | 0.00          | 0                | 65            |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 14.70      | Call      |           | 1,643.77060  | 1,548.363         | 18.86      | 0.8192 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 14.70      | Put       |           | 150.27060    | 172.363           | 18.86      | 0.1808 | 0.00          | 0                | 2,800         |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 15.00      | Call      |           | 1,412.96600  | 1,323.884         | 19.00      | 0.7623 | 0.00          | 0                | 1,300         |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 15.00      | Put       |           | 219.46600    | 247.884           | 19.00      | 0.2377 | 0.00          | 0                | 65            |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 15.60      | Call      |           | 1,015.79490  | 944.315           | 19.53      | 0.6304 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 15.60      | Put       |           | 422.29490    | 468.315           | 19.53      | 0.3696 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 15.70      | Call      |           | 959.57940    | 890.565           | 19.64      | 0.6074 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 15.70      | Put       |           | 466.07940    | 514.565           | 19.64      | 0.3926 | 0.00          | 0                | 635           |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 16.27      | Call      |           | 685.71290    | 631.500           | 20.37      | 0.4798 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 16.27      | Put       |           | 762.21290    | 825.500           | 20.37      | 0.5202 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 16.36      | Call      |           | 649.87410    | 597.726           | 20.50      | 0.4608 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 16.36      | Put       |           | 816.37410    | 881.726           | 20.50      | 0.5392 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 16.51      | Call      |           | 593.94620    | 545.111           | 20.71      | 0.4301 | 0.00          | 0                | 15,000        |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 16.51      | Put       |           | 910.44620    | 979.111           | 20.71      | 0.5699 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 16.64      | Call      |           | 549.13820    | 503.047           | 20.90      | 0.4046 | 0.00          | 0                | 635           |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 16.64      | Put       |           | 995.63820    | 1,067.047         | 20.90      | 0.5954 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 16.66      | Call      |           | 542.53360    | 496.858           | 20.93      | 0.4007 | 0.00          | 0                | 5,000         |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 16.66      | Put       |           | 1,009.03360  | 1,080.858         | 20.93      | 0.5993 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 16.70      | Call      |           | 529.55030    | 484.688           | 20.98      | 0.3931 | 0.00          | 0                | 1,600         |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 16.70      | Put       |           | 1,036.05030  | 1,108.688         | 20.98      | 0.6069 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 16.86      | Call      |           | 480.54410    | 438.863           | 21.22      | 0.3637 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 16.86      | Put       |           | 1,147.04410  | 1,222.863         | 21.22      | 0.6363 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 17.00      | Call      |           | 441.29630    | 402.802           | 21.43      | 0.3395 | 0.00          | 0                | 1,000         |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 17.00      | Put       |           | 1,247.79630  | 1,326.802         | 21.43      | 0.6605 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 17.50      | Call      |           | 326.92040    | 296.887           | 22.22      | 0.2638 | 0.00          | 0                | 405           |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 17.50      | Put       |           | 1,633.42040  | 1,720.887         | 22.22      | 0.7362 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 13.30      | Call      |           | 2,912.33790  | 2,798.733         | 19.22      | 0.9672 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 13.30      | Put       |           | 18.83790     | 22.733            | 19.22      | 0.0328 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 17.70      | Call      |           | 290.23610    | 262.724           | 22.52      | 0.2379 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 17.70      | Put       |           | 1,796.73610  | 1,886.724         | 22.52      | 0.7621 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 19.55      | Call      |           | 97.09610     | 88.667            | 25.20      | 0.0904 | 0.00          | 0                | 17,500        |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 19.55      | Put       |           | 3,453.59610  | 3,562.667         | 25.20      | 0.9096 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 13.24      | Call      |           | 2,970.43430  | 2,856.515         | 19.24      | 0.9701 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 13.24      | Put       |           | 16.93430     | 20.515            | 19.24      | 0.0299 | 0.00          | 0                | 405           |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 13.29      | Call      |           | 2,922.00850  | 2,808.350         | 19.22      | 0.9677 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/09/2016 | Foreign Exchange Option | 13.29      | Put       |           | 18.50850     | 22.350            | 19.22      | 0.0323 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/09/2016 | Foreign Exchange Option | 18.25      | Call      |           | 235.71570    | 212.962           | 23.22      | 0.1915 | 0.00          | 0                | 250           |
| \$ / R           | On | 28/09/2016 | Foreign Exchange Option | 18.25      | Put       |           | 2,262.91570  | 2,357.862         | 23.22      | 0.8085 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/09/2016 | Foreign Exchange Option | 18.41      | Call      |           | 214.93560    | 193.908           | 23.42      | 0.1765 | 0.00          | 0                | 150           |
| \$ / R           | On | 28/09/2016 | Foreign Exchange Option | 18.41      | Put       |           | 2,402.13560  | 2,498.808         | 23.42      | 0.8235 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/09/2016 | Foreign Exchange Option | 11.80      | Call      |           | 4,427.44450  | 4,310.195         | 22.74      | 0.9929 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/09/2016 | Foreign Exchange Option | 11.80      | Put       |           | 4.64450      | 5.096             | 22.74      | 0.0071 | 0.00          | 0                | 250           |
| \$ / R           | On | 28/09/2016 | Foreign Exchange Option | 13.50      | Call      |           | 2,752.13740  | 2,639.010         | 18.81      | 0.9545 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/09/2016 | Foreign Exchange Option | 13.50      | Put       |           | 29.33740     | 33.910            | 18.81      | 0.0455 | 0.00          | 0                | 150           |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 26/10/2016 | Foreign Exchange Option | 13.50  | Call       |           |           | 2,847.37600  | 2,735.999         | 18.00      | 0.9501 | 0.00          | 0                | 0             |
| \$ / R           | On | 26/10/2016 | Foreign Exchange Option | 13.50  | Put        |           |           | 33.47600     | 40.399            | 18.00      | 0.0499 | 0.00          | 0                | 150           |
| \$ / R           | On | 26/10/2016 | Foreign Exchange Option | 18.77  | Call       |           |           | 250.31110    | 228.937           | 23.72      | 0.1838 | 0.00          | 0                | 250           |
| \$ / R           | On | 26/10/2016 | Foreign Exchange Option | 18.77  | Put        |           |           | 2,706.41110  | 2,803.337         | 23.72      | 0.8162 | 0.00          | 0                | 0             |
| \$ / R           | On | 26/10/2016 | Foreign Exchange Option | 18.85  | Call       |           |           | 240.70080    | 220.099           | 23.82      | 0.1775 | 0.00          | 0                | 150           |
| \$ / R           | On | 26/10/2016 | Foreign Exchange Option | 18.85  | Put        |           |           | 2,776.80080  | 2,874.499         | 23.82      | 0.8225 | 0.00          | 0                | 0             |
| \$ / R           | On | 26/10/2016 | Foreign Exchange Option | 11.80  | Call       |           |           | 4,520.17230  | 4,402.390         | 21.55      | 0.9912 | 0.00          | 0                | 0             |
| \$ / R           | On | 26/10/2016 | Foreign Exchange Option | 11.80  | Put        |           |           | 6.27230      | 6.790             | 21.55      | 0.0088 | 0.00          | 0                | 250           |
| \$ / R           | On | 07/11/2016 | Foreign Exchange Option | 14.95  | Call       |           |           | 1,677.24820  | 1,585.076         | 18.98      | 0.7639 | 0.00          | 0                | 0             |
| \$ / R           | On | 07/11/2016 | Foreign Exchange Option | 14.95  | Put        |           |           | 274.34820    | 300.776           | 18.98      | 0.2361 | 0.00          | 0                | 8,695         |
| \$ / R           | On | 07/11/2016 | Foreign Exchange Option | 16.30  | Call       |           |           | 901.51520    | 840.897           | 20.34      | 0.5149 | 0.00          | 0                | 0             |
| \$ / R           | On | 07/11/2016 | Foreign Exchange Option | 16.30  | Put        |           |           | 848.61520    | 906.597           | 20.34      | 0.4851 | 0.00          | 0                | 0             |
| \$ / R           | On | 07/11/2016 | Foreign Exchange Option | 16.36  | Call       |           |           | 876.19010    | 817.016           | 20.42      | 0.5042 | 0.00          | 0                | 8,695         |
| \$ / R           | On | 07/11/2016 | Foreign Exchange Option | 16.36  | Put        |           |           | 883.29010    | 942.716           | 20.42      | 0.4958 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/11/2016 | Foreign Exchange Option | 11.80  | Call       |           |           | 4,630.12280  | 4,511.486         | 20.67      | 0.9891 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/11/2016 | Foreign Exchange Option | 11.80  | Put        |           |           | 8.92280      | 9.286             | 20.67      | 0.0109 | 0.00          | 0                | 250           |
| \$ / R           | On | 28/11/2016 | Foreign Exchange Option | 13.50  | Call       |           |           | 2,960.28770  | 2,847.813         | 17.16      | 0.9475 | 0.00          | 0                | 0             |
| \$ / R           | On | 28/11/2016 | Foreign Exchange Option | 13.50  | Put        |           |           | 39.08770     | 45.613            | 17.16      | 0.0525 | 0.00          | 0                | 150           |
| \$ / R           | On | 28/11/2016 | Foreign Exchange Option | 19.40  | Call       |           |           | 263.87590    | 245.395           | 24.31      | 0.1760 | 0.00          | 0                | 400           |
| \$ / R           | On | 28/11/2016 | Foreign Exchange Option | 19.40  | Put        |           |           | 3,242.67590  | 3,343.195         | 24.31      | 0.8240 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2016 | Foreign Exchange Option | 12.64  | Call       |           |           | 3,852.89330  | 3,734.800         | 18.22      | 0.9768 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2016 | Foreign Exchange Option | 12.64  | Put        |           |           | 18.39330     | 19.900            | 18.22      | 0.0232 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2016 | Foreign Exchange Option | 12.65  | Call       |           |           | 3,843.00800  | 3,724.928         | 18.19      | 0.9766 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2016 | Foreign Exchange Option | 12.65  | Put        |           |           | 18.50800     | 20.028            | 18.19      | 0.0234 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2016 | Foreign Exchange Option | 12.66  | Call       |           |           | 3,833.12340  | 3,715.057         | 18.16      | 0.9765 | 0.00          | 0                | 0             |
| \$ / R           | On | 14/12/2016 | Foreign Exchange Option | 12.66  | Put        |           |           | 18.62340     | 20.157            | 18.16      | 0.0235 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 13.30  | Call       |           |           | 3,224.48580  | 3,112.000         | 17.12      | 0.9550 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 13.30  | Put        |           |           | 33.28580     | 40.500            | 17.12      | 0.0450 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 13.31  | Call       |           |           | 3,215.13420  | 3,102.744         | 17.13      | 0.9543 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 13.31  | Put        |           |           | 33.93420     | 41.244            | 17.13      | 0.0457 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 13.35  | Call       |           |           | 3,177.82760  | 3,065.823         | 17.19      | 0.9515 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 13.29  | Put        |           |           | 32.64600     | 39.767            | 17.11      | 0.0444 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 26.94  | Put        |           |           | 10,459.38980 | 10,577.810        | 27.12      | 0.9911 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 11.80  | Call       |           |           | 4,700.90950  | 4,581.534         | 19.99      | 0.9886 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 11.80  | Put        |           |           | 9.70950      | 10.034            | 19.99      | 0.0114 | 0.00          | 0                | 250           |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 13.22  | Call       |           |           | 3,299.63200  | 3,186.415         | 17.02      | 0.9602 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 13.22  | Put        |           |           | 28.43200     | 34.915            | 17.02      | 0.0398 | 0.00          | 0                | 725           |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 13.29  | Call       |           |           | 3,233.84600  | 3,121.267         | 17.11      | 0.9556 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 21.24  | Put        |           |           | 4,938.63500  | 5,042.681         | 27.12      | 0.8829 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 21.30  | Call       |           |           | 184.62150    | 169.321           | 27.12      | 0.1144 | 0.00          | 0                | 69,895        |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 21.30  | Put        |           |           | 4,993.42150  | 5,097.821         | 27.12      | 0.8856 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 23.01  | Call       |           |           | 81.29610     | 73.598            | 27.12      | 0.0563 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 23.01  | Put        |           |           | 6,600.09610  | 6,712.098         | 27.12      | 0.9437 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 26.94  | Call       |           |           | 10.58980     | 9.310             | 27.12      | 0.0089 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 20.80  | Put        |           |           | 4,527.97400  | 4,639.828         | 27.02      | 0.8622 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 20.90  | Call       |           |           | 214.23640    | 204.215           | 27.12      | 0.1336 | 0.00          | 0                | 32,200        |

| Contract Details |    |            | Strike                  | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 20.90      | Put       |           | 4,623.03640  | 4,732.715         | 27.12      | 0.8664 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 21.00      | Call      |           | 209.50160    | 194.926           | 27.12      | 0.1286 | 0.00          | 0                | 500           |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 21.00      | Put       |           | 4,718.30160  | 4,823.426         | 27.12      | 0.8714 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 21.24      | Call      |           | 189.83500    | 174.181           | 27.12      | 0.1171 | 0.00          | 0                | 5,700         |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 20.16      | Put       |           | 3,925.09780  | 4,033.957         | 25.78      | 0.8387 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 20.30      | Call      |           | 247.27630    | 237.163           | 26.06      | 0.1556 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 20.30      | Put       |           | 4,056.07630  | 4,165.663         | 26.06      | 0.8444 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 20.36      | Call      |           | 243.57720    | 233.761           | 26.17      | 0.1533 | 0.00          | 0                | 368           |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 20.36      | Put       |           | 4,112.37720  | 4,222.261         | 26.17      | 0.8467 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 20.80      | Call      |           | 219.17400    | 211.328           | 27.02      | 0.1378 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 19.81      | Put       |           | 3,600.24570  | 3,707.091         | 25.11      | 0.8231 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 19.95      | Call      |           | 270.91330    | 258.902           | 25.38      | 0.1704 | 0.00          | 0                | 725           |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 19.95      | Put       |           | 3,729.71330  | 3,837.402         | 25.38      | 0.8296 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 20.08      | Call      |           | 261.70600    | 250.433           | 25.63      | 0.1646 | 0.00          | 0                | 600           |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 20.08      | Put       |           | 3,850.50600  | 3,958.933         | 25.63      | 0.8354 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 20.16      | Call      |           | 256.29780    | 245.457           | 25.78      | 0.1613 | 0.00          | 0                | 6,600         |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 19.25      | Put       |           | 3,094.49270  | 3,192.651         | 24.02      | 0.7930 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 19.70      | Call      |           | 290.19590    | 276.641           | 24.89      | 0.1823 | 0.00          | 0                | 1,365         |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 19.70      | Put       |           | 3,498.99590  | 3,605.141         | 24.89      | 0.8177 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 19.75      | Call      |           | 286.16410    | 272.933           | 24.99      | 0.1798 | 0.00          | 0                | 150           |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 19.75      | Put       |           | 3,544.96410  | 3,651.433         | 24.99      | 0.8202 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 19.81      | Call      |           | 281.44570    | 268.591           | 25.11      | 0.1769 | 0.00          | 0                | 250           |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 18.98      | Put       |           | 2,860.30030  | 2,955.925         | 23.68      | 0.7737 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 19.00      | Call      |           | 368.69640    | 344.822           | 23.71      | 0.2248 | 0.00          | 0                | 2,310         |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 19.00      | Put       |           | 2,877.49640  | 2,973.322         | 23.71      | 0.7752 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 19.15      | Call      |           | 348.45760    | 326.009           | 23.90      | 0.2139 | 0.00          | 0                | 26,053        |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 19.15      | Put       |           | 3,007.25760  | 3,104.509         | 23.90      | 0.7861 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 19.25      | Call      |           | 335.69270    | 314.151           | 24.02      | 0.2070 | 0.00          | 0                | 10,303        |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 18.41      | Put       |           | 2,381.55160  | 2,470.914         | 22.97      | 0.7262 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 18.45      | Call      |           | 455.56790    | 425.715           | 23.02      | 0.2701 | 0.00          | 0                | 1,700         |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 18.45      | Put       |           | 2,414.36790  | 2,504.215         | 23.02      | 0.7299 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 18.89      | Call      |           | 384.41630    | 359.442           | 23.57      | 0.2332 | 0.00          | 0                | 17,000        |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 18.89      | Put       |           | 2,783.21630  | 2,877.942         | 23.57      | 0.7668 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 18.98      | Call      |           | 371.50030    | 347.425           | 23.68      | 0.2263 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 18.03      | Put       |           | 2,076.51470  | 2,160.939         | 22.49      | 0.6890 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 18.06      | Call      |           | 531.32760    | 496.467           | 22.53      | 0.3079 | 0.00          | 0                | 1,400         |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 18.06      | Put       |           | 2,100.12760  | 2,184.967         | 22.53      | 0.6921 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 18.10      | Call      |           | 522.94300    | 488.628           | 22.58      | 0.3038 | 0.00          | 0                | 23,489        |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 18.10      | Put       |           | 2,131.74300  | 2,217.129         | 22.58      | 0.6962 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 18.41      | Call      |           | 462.75160    | 432.414           | 22.97      | 0.2738 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 17.66      | Put       |           | 1,791.81380  | 1,871.562         | 22.02      | 0.6482 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 17.69      | Call      |           | 615.67430    | 576.020           | 22.06      | 0.3483 | 0.00          | 0                | 3,500         |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 17.69      | Put       |           | 1,814.47430  | 1,894.520         | 22.06      | 0.6517 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 18.00      | Call      |           | 544.18220    | 508.492           | 22.45      | 0.3141 | 0.00          | 0                | 1,500         |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 18.00      | Put       |           | 2,052.98220  | 2,136.992         | 22.45      | 0.6859 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 18.03      | Call      |           | 537.71470    | 502.439           | 22.49      | 0.3110 | 0.00          | 0                | 952           |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 16.96  | Put        |           |           | 1,293.58220  | 1,361.777         | 21.07      | 0.5584 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 17.50  | Call       |           |           | 663.85240    | 621.544           | 21.81      | 0.3708 | 0.00          | 0                | 63,513        |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 17.50  | Put        |           |           | 1,672.65240  | 1,750.044         | 21.81      | 0.6292 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 17.51  | Call       |           |           | 661.21370    | 619.057           | 21.82      | 0.3696 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 17.51  | Put        |           |           | 1,680.01370  | 1,757.557         | 21.82      | 0.6304 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 17.66  | Call       |           |           | 623.01380    | 583.062           | 22.02      | 0.3518 | 0.00          | 0                | 22,600        |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 16.83  | Put        |           |           | 1,208.82490  | 1,274.083         | 20.90      | 0.5398 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 16.91  | Call       |           |           | 841.89810    | 789.219           | 21.01      | 0.4487 | 0.00          | 0                | 20,000        |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 16.91  | Put        |           |           | 1,260.69810  | 1,327.719         | 21.01      | 0.5513 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 16.95  | Call       |           |           | 828.17790    | 776.442           | 21.06      | 0.4430 | 0.00          | 0                | 100           |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 16.95  | Put        |           |           | 1,286.97790  | 1,354.942         | 21.06      | 0.5570 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 16.96  | Call       |           |           | 824.78220    | 773.277           | 21.07      | 0.4416 | 0.00          | 0                | 5,000         |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 16.55  | Put        |           |           | 1,034.84130  | 1,095.016         | 20.56      | 0.4978 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 16.69  | Call       |           |           | 921.52750    | 864.582           | 20.73      | 0.4809 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 16.69  | Put        |           |           | 1,120.32750  | 1,183.082         | 20.73      | 0.5191 | 0.00          | 0                | 6,600         |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 16.76  | Call       |           |           | 895.41040    | 839.724           | 20.81      | 0.4705 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 16.76  | Put        |           |           | 1,164.21040  | 1,228.224         | 20.81      | 0.5295 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 16.83  | Call       |           |           | 870.02490    | 815.583           | 20.90      | 0.4602 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 16.40  | Put        |           |           | 947.06360    | 1,004.059         | 20.37      | 0.4744 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 16.47  | Call       |           |           | 1,008.69190  | 947.558           | 20.46      | 0.5146 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 16.47  | Put        |           |           | 987.49190    | 1,046.058         | 20.46      | 0.4854 | 0.00          | 0                | 1,365         |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 16.53  | Call       |           |           | 984.07920    | 924.181           | 20.53      | 0.5053 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 16.53  | Put        |           |           | 1,022.87920  | 1,082.681         | 20.53      | 0.4947 | 0.00          | 0                | 725           |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 16.55  | Call       |           |           | 976.04130    | 916.516           | 20.56      | 0.5022 | 0.00          | 0                | 500           |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 15.86  | Put        |           |           | 663.47550    | 710.126           | 19.75      | 0.3861 | 0.00          | 0                | 22,600        |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 16.00  | Call       |           |           | 1,223.23790  | 1,152.869         | 19.91      | 0.5906 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 16.00  | Put        |           |           | 732.03790    | 781.369           | 19.91      | 0.4094 | 0.00          | 0                | 32,800        |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 16.20  | Call       |           |           | 1,127.28440  | 1,060.686         | 20.14      | 0.5577 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 16.20  | Put        |           |           | 836.08440    | 889.186           | 20.14      | 0.4423 | 0.00          | 0                | 500           |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 16.40  | Call       |           |           | 1,038.26360  | 975.559           | 20.37      | 0.5256 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 15.68  | Put        |           |           | 580.63090    | 623.795           | 19.55      | 0.3559 | 0.00          | 0                | 63,513        |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 15.80  | Call       |           |           | 1,326.39090  | 1,252.183         | 19.69      | 0.6239 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 15.80  | Put        |           |           | 635.19090    | 680.683           | 19.69      | 0.3761 | 0.00          | 0                | 10,000        |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 15.81  | Call       |           |           | 1,321.05800  | 1,247.042         | 19.70      | 0.6223 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 15.81  | Put        |           |           | 639.85800    | 685.542           | 19.70      | 0.3777 | 0.00          | 0                | 952           |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 15.86  | Call       |           |           | 1,294.67550  | 1,221.626         | 19.75      | 0.6139 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 15.40  | Put        |           |           | 463.90880    | 501.621           | 19.23      | 0.3089 | 0.00          | 0                | 31,590        |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 15.50  | Call       |           |           | 1,495.08060  | 1,415.040         | 19.35      | 0.6744 | 0.00          | 0                | 750           |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 15.50  | Put        |           |           | 503.88060    | 543.541           | 19.35      | 0.3256 | 0.00          | 0                | 69,895        |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 15.57  | Call       |           |           | 1,454.19620  | 1,375.520         | 19.43      | 0.6626 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 15.57  | Put        |           |           | 532.99620    | 574.020           | 19.43      | 0.3374 | 0.00          | 0                | 1,400         |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 15.68  | Call       |           |           | 1,391.83090  | 1,315.295         | 19.55      | 0.6441 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 15.00  | Put        |           |           | 332.58720    | 359.161           | 18.93      | 0.2446 | 0.00          | 0                | 27,368        |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 15.20  | Call       |           |           | 1,685.93320  | 1,596.317         | 19.04      | 0.7241 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 15.20  | Put        |           |           | 394.73320    | 424.817           | 19.04      | 0.2759 | 0.00          | 0                | 6,985         |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 15.21  | Call       |           |           | 1,679.22300  | 1,589.788         | 19.04      | 0.7225 | 0.00          | 0                | 0             |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 15.21  | Put        |           |           | 398.02300    | 428.288           | 19.04      | 0.2775 | 0.00          | 0                | 3,500         |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 15.40  | Call       |           |           | 1,555.10880  | 1,473.121         | 19.23      | 0.6911 | 0.00          | 0                | 26,053        |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 14.80  | Put        |           |           | 277.27640    | 300.510           | 18.83      | 0.2146 | 0.00          | 0                | 40,000        |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 14.91  | Call       |           |           | 1,888.06160  | 1,793.412         | 18.89      | 0.7691 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 14.91  | Put        |           |           | 306.86160    | 331.912           | 18.89      | 0.2309 | 0.00          | 0                | 100           |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 14.98  | Call       |           |           | 1,837.94920  | 1,744.480         | 18.92      | 0.7585 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 14.98  | Put        |           |           | 326.74920    | 352.980           | 18.92      | 0.2415 | 0.00          | 0                | 1,700         |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 15.00  | Call       |           |           | 1,823.78720  | 1,730.661         | 18.93      | 0.7554 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 14.50  | Put        |           |           | 203.90850    | 225.187           | 18.68      | 0.1728 | 0.00          | 0                | 23,489        |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 14.63  | Call       |           |           | 2,096.66180  | 1,997.510         | 18.74      | 0.8096 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 14.63  | Put        |           |           | 235.46180    | 256.010           | 18.74      | 0.1904 | 0.00          | 0                | 5,700         |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 14.70  | Call       |           |           | 2,043.31410  | 1,945.250         | 18.78      | 0.7998 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 14.70  | Put        |           |           | 252.11410    | 273.750           | 18.78      | 0.2002 | 0.00          | 0                | 4,000         |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 14.80  | Call       |           |           | 1,968.47640  | 1,872.010         | 18.83      | 0.7854 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 14.00  | Put        |           |           | 106.89270    | 122.244           | 18.05      | 0.1089 | 0.00          | 0                | 31,590        |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 14.20  | Call       |           |           | 2,431.82670  | 2,330.261         | 18.32      | 0.8670 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 14.20  | Put        |           |           | 140.62670    | 158.761           | 18.32      | 0.1330 | 0.00          | 0                | 125           |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 14.23  | Call       |           |           | 2,407.45380  | 2,306.318         | 18.36      | 0.8632 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 14.23  | Put        |           |           | 146.25380    | 164.818           | 18.36      | 0.1368 | 0.00          | 0                | 952           |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 14.50  | Call       |           |           | 2,195.10850  | 2,096.687         | 18.68      | 0.8272 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 13.35  | Put        |           |           | 36.62760     | 44.323            | 17.19      | 0.0485 | 0.00          | 0                | 6,600         |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 13.50  | Call       |           |           | 3,039.40390  | 2,928.941         | 17.39      | 0.9401 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 13.50  | Put        |           |           | 48.20390     | 57.441            | 17.39      | 0.0599 | 0.00          | 0                | 150           |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 13.70  | Call       |           |           | 2,858.87100  | 2,750.687         | 17.65      | 0.9225 | 0.00          | 0                | 0             |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 13.70  | Put        |           |           | 67.67100     | 79.187            | 17.65      | 0.0775 | 0.00          | 0                | 4,000         |
| \$ / R           | On | 19/12/2016 | Foreign Exchange Option | 14.00  | Call       |           |           | 2,598.09270  | 2,493.744         | 18.05      | 0.8911 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 15.74  | Call       |           |           | 1,703.63460  | 1,622.809         | 19.41      | 0.6603 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 15.74  | Put        |           |           | 670.63460    | 712.209           | 19.41      | 0.3397 | 0.00          | 0                | 3,200         |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 18.43  | Call       |           |           | 720.76790    | 679.990           | 22.54      | 0.3412 | 0.00          | 0                | 90            |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 18.43  | Put        |           |           | 2,377.76790  | 2,459.390         | 22.54      | 0.6588 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 15.36  | Call       |           |           | 1,934.19410  | 1,847.620         | 19.18      | 0.7123 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 15.36  | Put        |           |           | 521.19410    | 557.020           | 19.18      | 0.2877 | 0.00          | 0                | 7,160         |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 15.70  | Call       |           |           | 1,726.85670  | 1,645.424         | 19.39      | 0.6658 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 15.70  | Put        |           |           | 653.85670    | 694.824           | 19.39      | 0.3342 | 0.00          | 0                | 6,370         |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 19.38  | Call       |           |           | 541.66500    | 509.877           | 23.58      | 0.2667 | 0.00          | 0                | 3,200         |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 19.38  | Put        |           |           | 3,148.66500  | 3,239.277         | 23.58      | 0.7333 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 16.75  | Call       |           |           | 1,225.35180  | 1,163.131         | 20.58      | 0.5233 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 16.75  | Put        |           |           | 1,202.35180  | 1,262.531         | 20.58      | 0.4767 | 0.00          | 0                | 1,800         |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 17.00  | Call       |           |           | 1,129.45500  | 1,070.919         | 20.86      | 0.4920 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 17.00  | Put        |           |           | 1,356.45500  | 1,420.319         | 20.86      | 0.5080 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 21.42  | Call       |           |           | 337.93850    | 319.775           | 26.53      | 0.1698 | 0.00          | 0                | 1,800         |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 21.42  | Put        |           |           | 4,984.93850  | 5,089.175         | 26.53      | 0.8302 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 18.44  | Call       |           |           | 718.60670    | 677.869           | 22.55      | 0.3403 | 0.00          | 0                | 7,160         |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 18.44  | Put        |           |           | 2,385.60670  | 2,467.270         | 22.55      | 0.6597 | 0.00          | 0                | 0             |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 19.00  | Call       |           |           | 606.05650    | 570.908           | 23.16      | 0.2942 | 0.00          | 0                | 6,370         |
| \$ / R           | On | 13/03/2017 | Foreign Exchange Option | 19.00  | Put        |           |           | 2,833.05650  | 2,920.308         | 23.16      | 0.7058 | 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   | 13/03/2017    | Foreign Exchange Option | 15.23  | Call       |           |           | 2,018.18870  | 1,929.668         | 19.10      | 0.7297 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 13/03/2017    | Foreign Exchange Option | 15.23  | Put        |           |           | 475.18870    | 509.068           | 19.10      | 0.2703 | 0.00                  | 0                | 90               |
| \$ / R                     | On   | 13/03/2017    | Foreign Exchange Option | 15.34  | Call       |           |           | 1,946.94770  | 1,860.075         | 19.17      | 0.7150 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 13/03/2017    | Foreign Exchange Option | 15.34  | Put        |           |           | 513.94770    | 549.476           | 19.17      | 0.2850 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 13/03/2017    | Foreign Exchange Option | 15.35  | Call       |           |           | 1,940.56080  | 1,853.840         | 19.17      | 0.7137 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 13/03/2017    | Foreign Exchange Option | 15.35  | Put        |           |           | 517.56080    | 553.240           | 19.17      | 0.2863 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 19/06/2017    | Foreign Exchange Option | 15.78  | Call       |           |           | 2,041.04070  | 1,961.719         | 19.53      | 0.6745 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 19/06/2017    | Foreign Exchange Option | 15.78  | Put        |           |           | 766.14070    | 808.119           | 19.53      | 0.3255 | 0.00                  | 0                | 3,155            |
| \$ / R                     | On   | 19/06/2017    | Foreign Exchange Option | 15.51  | Call       |           |           | 2,199.29330  | 2,116.835         | 19.35      | 0.7060 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 19/06/2017    | Foreign Exchange Option | 15.51  | Put        |           |           | 654.39330    | 693.235           | 19.35      | 0.2940 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 19/06/2017    | Foreign Exchange Option | 15.52  | Call       |           |           | 2,193.25230  | 2,110.917         | 19.35      | 0.7049 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 19/06/2017    | Foreign Exchange Option | 15.52  | Put        |           |           | 658.35230    | 697.317           | 19.35      | 0.2951 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 19/06/2017    | Foreign Exchange Option | 15.53  | Call       |           |           | 2,187.23100  | 2,105.007         | 19.36      | 0.7037 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 19/06/2017    | Foreign Exchange Option | 15.53  | Put        |           |           | 662.33100    | 701.407           | 19.36      | 0.2963 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 19/06/2017    | Foreign Exchange Option | 19.71  | Call       |           |           | 748.17590    | 710.097           | 23.59      | 0.3063 | 0.00                  | 0                | 3,155            |
| \$ / R                     | On   | 19/06/2017    | Foreign Exchange Option | 19.71  | Put        |           |           | 3,403.27590  | 3,486.497         | 23.59      | 0.6937 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 18/09/2017    | Foreign Exchange Option | 17.38  | Call       |           |           | 1,540.73230  | 1,481.504         | 21.44      | 0.5112 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 18/09/2017    | Foreign Exchange Option | 17.38  | Put        |           |           | 1,817.63230  | 1,877.804         | 21.44      | 0.4888 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 18/09/2017    | Foreign Exchange Option | 17.39  | Call       |           |           | 1,537.12780  | 1,477.984         | 21.45      | 0.5103 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 18/09/2017    | Foreign Exchange Option | 17.39  | Put        |           |           | 1,824.02780  | 1,884.284         | 21.45      | 0.4897 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 18/09/2017    | Foreign Exchange Option | 17.37  | Call       |           |           | 1,544.34630  | 1,485.025         | 21.43      | 0.5121 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 18/09/2017    | Foreign Exchange Option | 17.37  | Put        |           |           | 1,811.24630  | 1,871.325         | 21.43      | 0.4879 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 18/12/2017    | Foreign Exchange Option | 17.29  | Call       |           |           | 1,766.98780  | 1,706.760         | 21.55      | 0.5313 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 18/12/2017    | Foreign Exchange Option | 17.29  | Put        |           |           | 1,905.68780  | 1,962.860         | 21.55      | 0.4687 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 18/12/2017    | Foreign Exchange Option | 17.30  | Call       |           |           | 1,763.23740  | 1,703.099         | 21.56      | 0.5305 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 18/12/2017    | Foreign Exchange Option | 17.30  | Put        |           |           | 1,911.93740  | 1,969.199         | 21.56      | 0.4695 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 18/12/2017    | Foreign Exchange Option | 17.31  | Call       |           |           | 1,759.49580  | 1,699.438         | 21.57      | 0.5297 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 18/12/2017    | Foreign Exchange Option | 17.31  | Put        |           |           | 1,918.19580  | 1,975.538         | 21.57      | 0.4703 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 19/03/2018    | Foreign Exchange Option | 17.49  | Call       |           |           | 1,865.94470  | 1,808.084         | 21.74      | 0.5261 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 19/03/2018    | Foreign Exchange Option | 17.49  | Put        |           |           | 2,156.34470  | 2,213.984         | 21.74      | 0.4739 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 19/03/2018    | Foreign Exchange Option | 17.50  | Call       |           |           | 1,862.40490  | 1,804.631         | 21.75      | 0.5253 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 19/03/2018    | Foreign Exchange Option | 17.50  | Put        |           |           | 2,162.80490  | 2,220.531         | 21.75      | 0.4747 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 19/03/2018    | Foreign Exchange Option | 17.51  | Call       |           |           | 1,858.88220  | 1,801.186         | 21.76      | 0.5246 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 19/03/2018    | Foreign Exchange Option | 17.51  | Put        |           |           | 2,169.28220  | 2,227.086         | 21.76      | 0.4754 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 18/06/2018    | Foreign Exchange Option | 17.69  | Call       |           |           | 2,021.14860  | 1,953.989         | 21.96      | 0.5286 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 18/06/2018    | Foreign Exchange Option | 17.69  | Put        |           |           | 2,357.84860  | 2,422.289         | 21.96      | 0.4714 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 18/06/2018    | Foreign Exchange Option | 17.70  | Call       |           |           | 2,017.70680  | 1,950.667         | 21.97      | 0.5280 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 18/06/2018    | Foreign Exchange Option | 17.70  | Put        |           |           | 2,364.40680  | 2,428.967         | 21.97      | 0.4720 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 18/06/2018    | Foreign Exchange Option | 17.71  | Call       |           |           | 2,014.27220  | 1,947.362         | 21.98      | 0.5273 | 0.00                  | 0                | 0                |
| \$ / R                     | On   | 18/06/2018    | Foreign Exchange Option | 17.71  | Put        |           |           | 2,370.97220  | 2,435.662         | 21.98      | 0.4727 | 0.00                  | 0                | 0                |
| <b>Total \$ / R Option</b> |      |               |                         |        |            |           |           |              |                   |            |        | <b>17,123,181.57</b>  | <b>114,009</b>   | <b>2,017,308</b> |
| <b>Total \$ / R</b>        |      |               |                         |        |            |           |           |              |                   |            |        | <b>741,018,952.67</b> | <b>159,585</b>   | <b>3,110,911</b> |
| \$ / R                     | MAXI | On 13/06/2016 | Foreign Exchange Future |        |            | 15.76070  |           | 15.87920     |                   |            | 0.0000 | 724,992.20            | 46               | 949              |
| \$ / R                     | MAXI | On 19/09/2016 | Foreign Exchange Future |        |            | 16.07600  |           | 16.19350     |                   |            | 0.0000 | 0.00                  | 0                | 347              |

| Contract Details                |            |                         |                         | Strike | Call / Put | MTM Yield | Spot Rate     | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value        | Contracts Traded | Open Interest |
|---------------------------------|------------|-------------------------|-------------------------|--------|------------|-----------|---------------|--------------|-------------------|------------|--------|----------------------|------------------|---------------|
| \$ / R MAXI On                  | 19/12/2016 | Foreign Exchange Future |                         |        |            | 16.37150  |               | 16.49120     |                   |            | 0.0000 | 0.00                 | 0                | 65            |
| \$ / R MAXI On                  | 13/03/2017 | Foreign Exchange Future |                         |        |            | 16.65060  |               | 16.77300     |                   |            | 0.0000 | 0.00                 | 0                | 51            |
| <b>Total \$ / R MAXI Future</b> |            |                         |                         |        |            |           |               |              |                   |            |        | <b>724,992.20</b>    | <b>46</b>        | <b>1,412</b>  |
| \$ / R MAXI On                  | 13/06/2016 | Foreign Exchange Option | 13.44                   | Call   |            |           | 243,954.11840 | 232,104.570  | 28.52             | 0.9986     |        | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 13/06/2016 | Foreign Exchange Option | 13.44                   | Put    |            |           | 34.11840      | 34.570       | 28.52             | 0.0014     |        | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 13/06/2016 | Foreign Exchange Option | 13.45                   | Call   |            |           | 242,955.18340 | 231,105.655  | 28.48             | 0.9985     |        | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 13/06/2016 | Foreign Exchange Option | 13.45                   | Put    |            |           | 35.18340      | 35.655       | 28.48             | 0.0015     |        | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 13/06/2016 | Foreign Exchange Option | 13.46                   | Call   |            |           | 241,956.28240 | 230,106.773  | 28.44             | 0.9985     |        | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 13/06/2016 | Foreign Exchange Option | 13.46                   | Put    |            |           | 36.28240      | 36.773       | 28.44             | 0.0015     |        | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 19/09/2016 | Foreign Exchange Option | 14.99                   | Call   |            |           | 142,035.59090 | 133,105.305  | 18.99             | 0.7643     |        | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 19/09/2016 | Foreign Exchange Option | 14.99                   | Put    |            |           | 21,685.59090  | 24,505.305   | 18.99             | 0.2357     |        | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 19/09/2016 | Foreign Exchange Option | 15.00                   | Call   |            |           | 141,296.60120 | 132,388.381  | 19.00             | 0.7623     |        | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 19/09/2016 | Foreign Exchange Option | 15.00                   | Put    |            |           | 21,946.60120  | 24,788.380   | 19.00             | 0.2377     |        | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 19/09/2016 | Foreign Exchange Option | 15.01                   | Call   |            |           | 140,559.77630 | 131,673.683  | 19.00             | 0.7603     |        | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 19/09/2016 | Foreign Exchange Option | 15.01                   | Put    |            |           | 22,209.77630  | 25,073.683   | 19.00             | 0.2397     |        | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 19/12/2016 | Foreign Exchange Option | 14.99                   | Call   |            |           | 183,187.17150 | 173,909.909  | 18.97             | 0.7566     |        | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 19/12/2016 | Foreign Exchange Option | 14.99                   | Put    |            |           | 33,067.17150  | 35,759.909   | 18.97             | 0.2434     |        | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 19/12/2016 | Foreign Exchange Option | 15.00                   | Call   |            |           | 182,483.83530 | 173,222.649  | 18.97             | 0.7550     |        | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 19/12/2016 | Foreign Exchange Option | 15.00                   | Put    |            |           | 33,363.83530  | 36,072.649   | 18.97             | 0.2450     |        | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 19/12/2016 | Foreign Exchange Option | 15.01                   | Call   |            |           | 181,782.60960 | 172,537.155  | 18.98             | 0.7535     |        | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 19/12/2016 | Foreign Exchange Option | 15.01                   | Put    |            |           | 33,662.60960  | 36,387.155   | 18.98             | 0.2465     |        | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 13/03/2017 | Foreign Exchange Option | 17.00                   | Call   |            |           | 112,945.50450 | 107,091.912  | 20.86             | 0.4920     |        | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 13/03/2017 | Foreign Exchange Option | 17.00                   | Put    |            |           | 135,645.50450 | 142,031.912  | 20.86             | 0.5080     |        | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 13/03/2017 | Foreign Exchange Option | 17.01                   | Call   |            |           | 112,578.72240 | 106,739.492  | 20.87             | 0.4907     |        | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 13/03/2017 | Foreign Exchange Option | 17.01                   | Put    |            |           | 136,278.72240 | 142,679.492  | 20.87             | 0.5093     |        | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 13/03/2017 | Foreign Exchange Option | 16.99                   | Call   |            |           | 113,313.55020 | 107,445.568  | 20.85             | 0.4932     |        | 0.00                 | 0                | 0             |
| \$ / R MAXI On                  | 13/03/2017 | Foreign Exchange Option | 16.99                   | Put    |            |           | 135,013.55020 | 141,385.568  | 20.85             | 0.5068     |        | 0.00                 | 0                | 0             |
| <b>Total \$ / R MAXI Option</b> |            |                         |                         |        |            |           |               |              |                   |            |        | <b>0.00</b>          | <b>0</b>         | <b>0</b>      |
| <b>Total \$ / R MAXI</b>        |            |                         |                         |        |            |           |               |              |                   |            |        | <b>724,992.20</b>    | <b>46</b>        | <b>1,412</b>  |
| £ / R                           | On         | 31/05/2016              | Foreign Exchange Future |        |            | 23.06290  |               | 23.17270     |                   |            | 0.0000 | 2,836,736.70         | 123              | 0             |
| £ / R                           | On         | 13/06/2016              | Foreign Exchange Future |        |            | 22.93660  |               | 23.22540     |                   |            | 0.0000 | 7,110,346.00         | 310              | 41,954        |
| £ / R                           | On         | 08/09/2016              | Foreign Exchange Future |        |            | 23.35950  |               | 23.64840     |                   |            | 0.0000 | 0.00                 | 0                | 0             |
| £ / R                           | On         | 19/09/2016              | Foreign Exchange Future |        |            | 23.41440  |               | 23.70400     |                   |            | 0.0000 | 117,072.00           | 5                | 25,480        |
| £ / R                           | On         | 19/12/2016              | Foreign Exchange Future |        |            | 23.86810  |               | 24.16520     |                   |            | 0.0000 | 0.00                 | 0                | 155           |
| £ / R                           | On         | 13/03/2017              | Foreign Exchange Future |        |            | 24.30040  |               | 24.60490     |                   |            | 0.0000 | 0.00                 | 0                | 50            |
| £ / R                           | On         | 25/04/2017              | Foreign Exchange Future |        |            | 24.52610  |               | 24.83480     |                   |            | 0.0000 | 0.00                 | 0                | 73            |
| £ / R                           | On         | 19/06/2017              | Foreign Exchange Future |        |            | 24.74500  |               | 25.05290     |                   |            | 0.0000 | 0.00                 | 0                | 0             |
| £ / R                           | On         | 18/12/2017              | Foreign Exchange Future |        |            | 24.88160  |               | 25.19260     |                   |            | 0.0000 | 0.00                 | 0                | 520           |
| <b>Total £ / R Future</b>       |            |                         |                         |        |            |           |               |              |                   |            |        | <b>10,064,154.70</b> | <b>438</b>       | <b>68,232</b> |
| £ / R                           | On         | 31/05/2016              | Foreign Exchange Option | 21.57  | Call       |           |               | 1,602.72190  | 1,492.900         | 18.08      | 1.0000 | 0.00                 | 0                | 0             |
| £ / R                           | On         | 31/05/2016              | Foreign Exchange Option | 21.57  | Put        |           |               | 0.02190      | 0.000             | 18.08      | 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 | 13/06/2016 | Foreign Exchange Option | 20.49  | Call       |           |           | 2,738.09840  | 2,450.443         | 25.94      | 0.9901 | 0.00          | 0                | 0             |
| £ / R            | On | 13/06/2016 | Foreign Exchange Option | 20.49  | Put        |           |           | 2.69840      | 3.843             | 25.94      | 0.0099 | 0.00          | 0                | 0             |
| £ / R            | On | 13/06/2016 | Foreign Exchange Option | 20.50  | Call       |           |           | 2,728.15230  | 2,440.522         | 25.91      | 0.9899 | 0.00          | 0                | 0             |
| £ / R            | On | 13/06/2016 | Foreign Exchange Option | 20.50  | Put        |           |           | 2.75230      | 3.922             | 25.91      | 0.0101 | 0.00          | 0                | 0             |
| £ / R            | On | 13/06/2016 | Foreign Exchange Option | 20.51  | Call       |           |           | 2,718.20740  | 2,430.603         | 25.88      | 0.9897 | 0.00          | 0                | 0             |
| £ / R            | On | 13/06/2016 | Foreign Exchange Option | 20.51  | Put        |           |           | 2.80740      | 4.003             | 25.88      | 0.0103 | 0.00          | 0                | 0             |
| £ / R            | On | 13/06/2016 | Foreign Exchange Option | 24.30  | Call       |           |           | 90.66280     | 43.332            | 22.95      | 0.0948 | 0.00          | 0                | 1,300         |
| £ / R            | On | 13/06/2016 | Foreign Exchange Option | 24.30  | Put        |           |           | 1,165.26280  | 1,406.732         | 22.95      | 0.9052 | 0.00          | 0                | 0             |
| £ / R            | On | 13/06/2016 | Foreign Exchange Option | 26.50  | Call       |           |           | 4.79220      | 2.248             | 29.80      | 0.0056 | 0.00          | 0                | 2,600         |
| £ / R            | On | 13/06/2016 | Foreign Exchange Option | 26.50  | Put        |           |           | 3,279.39220  | 3,565.648         | 29.80      | 0.9944 | 0.00          | 0                | 0             |
| £ / R            | On | 08/09/2016 | Foreign Exchange Option | 22.27  | Call       |           |           | 1,784.76320  | 1,561.586         | 19.23      | 0.7002 | 0.00          | 0                | 0             |
| £ / R            | On | 08/09/2016 | Foreign Exchange Option | 22.27  | Put        |           |           | 406.36320    | 472.086           | 19.23      | 0.2998 | 0.00          | 0                | 0             |
| £ / R            | On | 08/09/2016 | Foreign Exchange Option | 25.85  | Call       |           |           | 333.86090    | 261.715           | 21.04      | 0.1935 | 0.00          | 0                | 12,264        |
| £ / R            | On | 08/09/2016 | Foreign Exchange Option | 25.85  | Put        |           |           | 2,535.46090  | 2,752.215         | 21.04      | 0.8065 | 0.00          | 0                | 0             |
| £ / R            | On | 08/09/2016 | Foreign Exchange Option | 21.20  | Call       |           |           | 2,624.49560  | 2,364.394         | 19.41      | 0.8427 | 0.00          | 0                | 0             |
| £ / R            | On | 08/09/2016 | Foreign Exchange Option | 21.20  | Put        |           |           | 176.09560    | 204.894           | 19.41      | 0.1573 | 0.00          | 0                | 12,264        |
| £ / R            | On | 08/09/2016 | Foreign Exchange Option | 22.25  | Call       |           |           | 1,798.98540  | 1,574.748         | 19.23      | 0.7033 | 0.00          | 0                | 0             |
| £ / R            | On | 08/09/2016 | Foreign Exchange Option | 22.25  | Put        |           |           | 400.58540    | 465.248           | 19.23      | 0.2967 | 0.00          | 0                | 0             |
| £ / R            | On | 08/09/2016 | Foreign Exchange Option | 22.26  | Call       |           |           | 1,791.86890  | 1,568.156         | 19.23      | 0.7017 | 0.00          | 0                | 0             |
| £ / R            | On | 08/09/2016 | Foreign Exchange Option | 22.26  | Put        |           |           | 403.46890    | 468.656           | 19.23      | 0.2983 | 0.00          | 0                | 0             |
| £ / R            | On | 19/09/2016 | Foreign Exchange Option | 23.00  | Put        |           |           | 691.32240    | 788.572           | 19.24      | 0.4124 | 0.00          | 0                | 0             |
| £ / R            | On | 19/09/2016 | Foreign Exchange Option | 20.51  | Call       |           |           | 3,310.54610  | 3,037.811         | 19.92      | 0.8962 | 0.00          | 0                | 0             |
| £ / R            | On | 19/09/2016 | Foreign Exchange Option | 23.01  | Call       |           |           | 1,389.59160  | 1,197.642         | 19.24      | 0.5860 | 0.00          | 0                | 0             |
| £ / R            | On | 19/09/2016 | Foreign Exchange Option | 23.01  | Put        |           |           | 695.59160    | 793.242           | 19.24      | 0.4140 | 0.00          | 0                | 0             |
| £ / R            | On | 19/09/2016 | Foreign Exchange Option | 25.30  | Call       |           |           | 499.36670    | 405.699           | 20.57      | 0.2656 | 0.00          | 0                | 800           |
| £ / R            | On | 19/09/2016 | Foreign Exchange Option | 25.30  | Put        |           |           | 2,095.36670  | 2,291.299         | 20.57      | 0.7344 | 0.00          | 0                | 0             |
| £ / R            | On | 19/09/2016 | Foreign Exchange Option | 22.50  | Call       |           |           | 1,702.44550  | 1,490.437         | 19.12      | 0.6666 | 0.00          | 0                | 500           |
| £ / R            | On | 19/09/2016 | Foreign Exchange Option | 20.51  | Put        |           |           | 116.54610    | 133.411           | 19.92      | 0.1038 | 0.00          | 0                | 0             |
| £ / R            | On | 19/09/2016 | Foreign Exchange Option | 22.50  | Put        |           |           | 498.44550    | 576.037           | 19.12      | 0.3334 | 0.00          | 0                | 0             |
| £ / R            | On | 19/09/2016 | Foreign Exchange Option | 22.99  | Call       |           |           | 1,401.07420  | 1,208.319         | 19.24      | 0.5892 | 0.00          | 0                | 0             |
| £ / R            | On | 19/09/2016 | Foreign Exchange Option | 22.99  | Put        |           |           | 687.07420    | 783.919           | 19.24      | 0.4108 | 0.00          | 0                | 0             |
| £ / R            | On | 19/09/2016 | Foreign Exchange Option | 23.00  | Call       |           |           | 1,395.32240  | 1,202.972         | 19.24      | 0.5876 | 0.00          | 0                | 0             |
| £ / R            | On | 19/12/2016 | Foreign Exchange Option | 22.64  | Call       |           |           | 2,207.95630  | 1,986.159         | 18.56      | 0.6742 | 0.00          | 0                | 0             |
| £ / R            | On | 19/12/2016 | Foreign Exchange Option | 22.64  | Put        |           |           | 682.75630    | 758.059           | 18.56      | 0.3258 | 0.00          | 0                | 0             |
| £ / R            | On | 19/12/2016 | Foreign Exchange Option | 22.65  | Call       |           |           | 2,201.53700  | 1,980.005         | 18.56      | 0.6731 | 0.00          | 0                | 0             |
| £ / R            | On | 19/12/2016 | Foreign Exchange Option | 22.65  | Put        |           |           | 686.33700    | 761.905           | 18.56      | 0.3269 | 0.00          | 0                | 0             |
| £ / R            | On | 19/12/2016 | Foreign Exchange Option | 24.46  | Call       |           |           | 1,282.95020  | 1,125.182         | 19.56      | 0.4619 | 0.00          | 0                | 4,885         |
| £ / R            | On | 19/12/2016 | Foreign Exchange Option | 17.13  | Put        |           |           | 34.15010     | 36.436            | 23.21      | 0.0224 | 0.00          | 0                | 4,885         |
| £ / R            | On | 19/12/2016 | Foreign Exchange Option | 18.41  | Put        |           |           | 46.70700     | 50.131            | 19.94      | 0.0340 | 0.00          | 0                | 783           |
| £ / R            | On | 19/12/2016 | Foreign Exchange Option | 21.41  | Call       |           |           | 3,085.30830  | 2,834.735         | 18.43      | 0.8055 | 0.00          | 0                | 0             |
| £ / R            | On | 19/12/2016 | Foreign Exchange Option | 21.41  | Put        |           |           | 330.10830    | 376.635           | 18.43      | 0.1945 | 0.00          | 0                | 4,885         |
| £ / R            | On | 19/12/2016 | Foreign Exchange Option | 23.01  | Call       |           |           | 1,980.16340  | 1,776.550         | 18.75      | 0.6302 | 0.00          | 0                | 0             |
| £ / R            | On | 19/12/2016 | Foreign Exchange Option | 23.01  | Put        |           |           | 824.96340    | 918.450           | 18.75      | 0.3698 | 0.00          | 0                | 783           |
| £ / R            | On | 19/12/2016 | Foreign Exchange Option | 17.13  | Call       |           |           | 7,069.35010  | 6,774.536         | 23.21      | 0.9776 | 0.00          | 0                | 0             |
| £ / R            | On | 19/12/2016 | Foreign Exchange Option | 24.46  | Put        |           |           | 1,577.75020  | 1,717.082         | 19.56      | 0.5381 | 0.00          | 0                | 0             |
| £ / R            | On | 19/12/2016 | Foreign Exchange Option | 26.94  | Call       |           |           | 600.67120    | 508.829           | 21.22      | 0.2457 | 0.00          | 0                | 783           |



| Contract Details          |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value        | Contracts Traded | Open Interest  |
|---------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|----------------------|------------------|----------------|
| £ / R                     | On | 19/12/2016 | Foreign Exchange Option | 26.94  | Put        |           |           | 3,375.47120  | 3,580.729         | 21.22      | 0.7543 | 0.00                 | 0                | 0              |
| £ / R                     | On | 19/12/2016 | Foreign Exchange Option | 22.63  | Call       |           |           | 2,214.38130  | 1,992.326         | 18.56      | 0.6754 | 0.00                 | 0                | 0              |
| £ / R                     | On | 19/12/2016 | Foreign Exchange Option | 22.63  | Put        |           |           | 679.18130    | 754.226           | 18.56      | 0.3246 | 0.00                 | 0                | 0              |
| £ / R                     | On | 19/12/2016 | Foreign Exchange Option | 18.41  | Call       |           |           | 5,801.90700  | 5,508.231         | 19.94      | 0.9660 | 0.00                 | 0                | 0              |
| £ / R                     | On | 13/03/2017 | Foreign Exchange Option | 23.75  | Call       |           |           | 2,088.75380  | 1,892.700         | 18.91      | 0.5873 | 0.00                 | 0                | 0              |
| £ / R                     | On | 13/03/2017 | Foreign Exchange Option | 23.75  | Put        |           |           | 1,233.85380  | 1,342.300         | 18.91      | 0.4127 | 0.00                 | 0                | 0              |
| £ / R                     | On | 13/03/2017 | Foreign Exchange Option | 23.76  | Call       |           |           | 2,083.75290  | 1,887.962         | 18.92      | 0.5863 | 0.00                 | 0                | 0              |
| £ / R                     | On | 13/03/2017 | Foreign Exchange Option | 23.76  | Put        |           |           | 1,238.85290  | 1,347.562         | 18.92      | 0.4137 | 0.00                 | 0                | 0              |
| £ / R                     | On | 13/03/2017 | Foreign Exchange Option | 23.74  | Call       |           |           | 2,093.76540  | 1,897.448         | 18.91      | 0.5883 | 0.00                 | 0                | 0              |
| £ / R                     | On | 13/03/2017 | Foreign Exchange Option | 23.74  | Put        |           |           | 1,228.86540  | 1,337.048         | 18.91      | 0.4117 | 0.00                 | 0                | 0              |
| £ / R                     | On | 25/04/2017 | Foreign Exchange Option | 23.98  | Call       |           |           | 2,222.06020  | 2,024.518         | 18.94      | 0.5852 | 0.00                 | 0                | 0              |
| £ / R                     | On | 25/04/2017 | Foreign Exchange Option | 23.98  | Put        |           |           | 1,367.26020  | 1,478.418         | 18.94      | 0.4148 | 0.00                 | 0                | 0              |
| £ / R                     | On | 19/06/2017 | Foreign Exchange Option | 24.03  | Call       |           |           | 1,022.90000  | 715.000           |            | 1.0000 | 0.00                 | 0                | 0              |
| £ / R                     | On | 19/06/2017 | Foreign Exchange Option | 24.03  | Put        |           |           | 0.00000      | 0.000             |            | 0.0000 | 0.00                 | 0                | 0              |
| £ / R                     | On | 19/06/2017 | Foreign Exchange Option | 24.04  | Call       |           |           | 1,012.90000  | 705.000           |            | 1.0000 | 0.00                 | 0                | 0              |
| £ / R                     | On | 19/06/2017 | Foreign Exchange Option | 24.04  | Put        |           |           | 0.00000      | 0.000             |            | 0.0000 | 0.00                 | 0                | 0              |
| £ / R                     | On | 19/06/2017 | Foreign Exchange Option | 24.02  | Call       |           |           | 1,032.90000  | 725.000           |            | 1.0000 | 0.00                 | 0                | 0              |
| £ / R                     | On | 19/06/2017 | Foreign Exchange Option | 24.02  | Put        |           |           | 0.00000      | 0.000             |            | 0.0000 | 0.00                 | 0                | 0              |
| £ / R                     | On | 18/12/2017 | Foreign Exchange Option | 25.15  | Call       |           |           | 2,409.88810  | 2,225.878         | 19.02      | 0.5291 | 0.00                 | 0                | 0              |
| £ / R                     | On | 18/12/2017 | Foreign Exchange Option | 25.15  | Put        |           |           | 2,367.28810  | 2,494.278         | 19.02      | 0.4709 | 0.00                 | 0                | 0              |
| £ / R                     | On | 18/12/2017 | Foreign Exchange Option | 25.16  | Call       |           |           | 2,406.00900  | 2,222.210         | 19.02      | 0.5285 | 0.00                 | 0                | 0              |
| £ / R                     | On | 18/12/2017 | Foreign Exchange Option | 25.16  | Put        |           |           | 2,373.40900  | 2,500.610         | 19.02      | 0.4715 | 0.00                 | 0                | 0              |
| £ / R                     | On | 18/12/2017 | Foreign Exchange Option | 25.14  | Call       |           |           | 2,413.77420  | 2,229.553         | 19.01      | 0.5298 | 0.00                 | 0                | 0              |
| £ / R                     | On | 18/12/2017 | Foreign Exchange Option | 25.14  | Put        |           |           | 2,361.17420  | 2,487.953         | 19.01      | 0.4702 | 0.00                 | 0                | 0              |
| <b>Total £ / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>          | <b>0</b>         | <b>46,732</b>  |
| <b>Total £ / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>10,064,154.70</b> | <b>438</b>       | <b>114,964</b> |
| ¥ / R                     | On | 13/06/2016 | Foreign Exchange Future |        |            | 0.14208   |           | 0.14293      |                   |            | 0.0000 | 0.00                 | 0                | 4,799          |
| ¥ / R                     | On | 19/09/2016 | Foreign Exchange Future |        |            | 0.14545   |           | 0.14629      |                   |            | 0.0000 | 0.00                 | 0                | 1,148          |
| ¥ / R                     | On | 19/12/2016 | Foreign Exchange Future |        |            | 0.14872   |           | 0.14959      |                   |            | 0.0000 | 0.00                 | 0                | 6,041          |
| ¥ / R                     | On | 13/03/2017 | Foreign Exchange Future |        |            | 0.15187   |           | 0.15276      |                   |            | 0.0000 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 19/06/2017 | Foreign Exchange Future |        |            | 0.15523   |           | 0.15614      |                   |            | 0.0000 | 0.00                 | 0                | 0              |
| <b>Total ¥ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>          | <b>0</b>         | <b>11,988</b>  |
| ¥ / R                     | On | 13/06/2016 | Foreign Exchange Option | 0.12   | Put        |           |           | 0.00850      | 0.008             | 23.32      | 0.0001 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 13/06/2016 | Foreign Exchange Option | 0.13   | Call       |           |           | 1,294.23170  | 1,209.048         | 19.75      | 0.9918 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 13/06/2016 | Foreign Exchange Option | 0.13   | Put        |           |           | 1.33170      | 1.448             | 19.75      | 0.0082 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 13/06/2016 | Foreign Exchange Option | 0.11   | Call       |           |           | 3,292.90080  | 3,207.601         | 31.01      | 1.0000 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 13/06/2016 | Foreign Exchange Option | 0.11   | Put        |           |           | 0.00080      | 0.001             | 31.01      | 0.0000 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 13/06/2016 | Foreign Exchange Option | 0.12   | Call       |           |           | 2,292.90850  | 2,207.608         | 23.32      | 0.9999 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 19/09/2016 | Foreign Exchange Option | 0.11   | Call       |           |           | 3,631.58750  | 3,547.913         | 20.17      | 0.9949 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 19/09/2016 | Foreign Exchange Option | 0.11   | Put        |           |           | 2.48750      | 2.714             | 20.17      | 0.0051 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 19/09/2016 | Foreign Exchange Option | 0.12   | Call       |           |           | 2,640.35160  | 2,558.291         | 17.99      | 0.9766 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 19/09/2016 | Foreign Exchange Option | 0.12   | Put        |           |           | 11.25160     | 13.091            | 17.99      | 0.0234 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 19/09/2016 | Foreign Exchange Option | 0.13   | Call       |           |           | 1,708.16750  | 1,633.705         | 18.04      | 0.8808 | 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 | 0.13   | Put        |           |           | 79.06750     | 88.505            | 18.04      | 0.1192 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 19/12/2016 | Foreign Exchange Option | 0.41   | Call       |           |           | 0.00020      | 0.000             | 27.04      | 0.0000 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 19/12/2016 | Foreign Exchange Option | 0.41   | Put        |           |           | 26,041.10020 | 26,128.200        | 27.04      | 1.0000 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 19/12/2016 | Foreign Exchange Option | 0.42   | Call       |           |           | 0.00010      | 0.000             | 27.04      | 0.0000 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 19/12/2016 | Foreign Exchange Option | 0.42   | Put        |           |           | 27,041.10010 | 27,128.200        | 27.04      | 1.0000 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 19/12/2016 | Foreign Exchange Option | 0.43   | Call       |           |           | 0.00010      | 0.000             | 27.04      | 0.0000 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 19/12/2016 | Foreign Exchange Option | 0.43   | Put        |           |           | 28,041.10010 | 28,128.200        | 27.04      | 1.0000 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 13/03/2017 | Foreign Exchange Option | 0.14   | Call       |           |           | 1,745.13460  | 1,677.084         | 18.86      | 0.7160 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 13/03/2017 | Foreign Exchange Option | 0.14   | Put        |           |           | 469.03460    | 490.084           | 18.86      | 0.2840 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 13/03/2017 | Foreign Exchange Option | 0.15   | Call       |           |           | 1,226.82490  | 1,172.066         | 20.21      | 0.5631 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 13/03/2017 | Foreign Exchange Option | 0.15   | Put        |           |           | 950.72490    | 985.066           | 20.21      | 0.4369 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 13/03/2017 | Foreign Exchange Option | 0.16   | Call       |           |           | 862.87600    | 819.912           | 21.51      | 0.4291 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 13/03/2017 | Foreign Exchange Option | 0.16   | Put        |           |           | 1,586.77600  | 1,632.912         | 21.51      | 0.5709 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 19/06/2017 | Foreign Exchange Option | 0.17   | Call       |           |           | 923.50790    | 879.942           | 22.67      | 0.3919 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 19/06/2017 | Foreign Exchange Option | 0.17   | Put        |           |           | 2,309.20790  | 2,356.542         | 22.67      | 0.6081 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 19/06/2017 | Foreign Exchange Option | 0.15   | Call       |           |           | 1,602.80710  | 1,542.986         | 20.28      | 0.6060 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 19/06/2017 | Foreign Exchange Option | 0.15   | Put        |           |           | 988.50710    | 1,019.586         | 20.28      | 0.3940 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 19/06/2017 | Foreign Exchange Option | 0.16   | Call       |           |           | 1,210.63120  | 1,158.449         | 21.50      | 0.4893 | 0.00                 | 0                | 0              |
| ¥ / R                     | On | 19/06/2017 | Foreign Exchange Option | 0.16   | Put        |           |           | 1,596.33120  | 1,635.049         | 21.50      | 0.5107 | 0.00                 | 0                | 0              |
| <b>Total ¥ / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>          | <b>0</b>         | <b>0</b>       |
| <b>Total ¥ / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>          | <b>0</b>         | <b>11,988</b>  |
| € / R                     | On | 31/05/2016 | Foreign Exchange Future |        |            | 17.59580  |           | 17.65050     |                   |            | 0.0000 | 17,595.80            | 1                | 0              |
| € / R                     | On | 13/06/2016 | Foreign Exchange Future |        |            | 17.56670  |           | 17.69480     |                   |            | 0.0000 | 7,553,681.00         | 430              | 107,017        |
| € / R                     | On | 30/06/2016 | Foreign Exchange Future |        |            | 17.61700  |           | 17.76570     |                   |            | 0.0000 | 0.00                 | 0                | 74             |
| € / R                     | On | 19/09/2016 | Foreign Exchange Future |        |            | 17.98210  |           | 18.10900     |                   |            | 0.0000 | 5,610,415.20         | 312              | 14,182         |
| € / R                     | On | 19/12/2016 | Foreign Exchange Future |        |            | 18.38020  |           | 18.50990     |                   |            | 0.0000 | 0.00                 | 0                | 12,558         |
| € / R                     | On | 13/03/2017 | Foreign Exchange Future |        |            | 18.76250  |           | 18.89680     |                   |            | 0.0000 | 0.00                 | 0                | 4,000          |
| € / R                     | On | 19/06/2017 | Foreign Exchange Future |        |            | 19.16190  |           | 19.29800     |                   |            | 0.0000 | 0.00                 | 0                | 0              |
| € / R                     | On | 18/09/2017 | Foreign Exchange Future |        |            | 19.27470  |           | 19.41630     |                   |            | 0.0000 | 0.00                 | 0                | 0              |
| <b>Total € / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>13,181,692.00</b> | <b>743</b>       | <b>137,831</b> |
| € / R                     | On | 31/05/2016 | Foreign Exchange Option | 17.19  | Call       |           |           | 463.01500    | 405.800           | 18.30      | 1.0000 | 0.00                 | 0                | 0              |
| € / R                     | On | 31/05/2016 | Foreign Exchange Option | 17.19  | Put        |           |           | 2.51500      | 0.000             | 18.30      | 0.0000 | 0.00                 | 0                | 0              |
| € / R                     | On | 13/06/2016 | Foreign Exchange Option | 15.70  | Call       |           |           | 1,997.49210  | 1,869.780         | 26.01      | 0.9897 | 0.00                 | 0                | 0              |
| € / R                     | On | 13/06/2016 | Foreign Exchange Option | 15.70  | Put        |           |           | 2.69210      | 3.080             | 26.01      | 0.0103 | 0.00                 | 0                | 2,912          |
| € / R                     | On | 13/06/2016 | Foreign Exchange Option | 15.96  | Call       |           |           | 1,740.06930  | 1,612.000         | 24.45      | 0.9822 | 0.00                 | 0                | 6,000          |
| € / R                     | On | 13/06/2016 | Foreign Exchange Option | 17.79  | Call       |           |           | 242.19610    | 176.474           | 20.57      | 0.3798 | 0.00                 | 0                | 0              |
| € / R                     | On | 13/06/2016 | Foreign Exchange Option | 17.79  | Put        |           |           | 337.39610    | 399.774           | 20.57      | 0.6202 | 0.00                 | 0                | 3,500          |
| € / R                     | On | 13/06/2016 | Foreign Exchange Option | 15.26  | Call       |           |           | 2,435.62590  | 2,307.627         | 27.70      | 0.9967 | 0.00                 | 0                | 0              |
| € / R                     | On | 13/06/2016 | Foreign Exchange Option | 15.26  | Put        |           |           | 0.82590      | 0.927             | 27.70      | 0.0033 | 0.00                 | 0                | 0              |
| € / R                     | On | 13/06/2016 | Foreign Exchange Option | 15.25  | Call       |           |           | 2,445.60360  | 2,317.602         | 27.73      | 0.9968 | 0.00                 | 0                | 0              |
| € / R                     | On | 13/06/2016 | Foreign Exchange Option | 19.85  | Call       |           |           | 5.13260      | 3.230             | 27.73      | 0.0105 | 0.00                 | 0                | 3,500          |
| € / R                     | On | 13/06/2016 | Foreign Exchange Option | 19.85  | Put        |           |           | 2,160.33260  | 2,286.530         | 27.73      | 0.9895 | 0.00                 | 0                | 0              |
| € / R                     | On | 13/06/2016 | Foreign Exchange Option | 16.63  | Call       |           |           | 1,084.80170  | 955.813           | 19.55      | 0.9337 | 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 | 16.63  | Put        |           |           | 20.00170     | 19.113            | 19.55      | 0.0663 | 0.00          | 0                | 7,000         |
| € / R            | On | 13/06/2016 | Foreign Exchange Option | 14.20  | Call       |           |           | 3,494.84190  | 3,366.745         | 31.77      | 0.9998 | 0.00          | 0                | 0             |
| € / R            | On | 13/06/2016 | Foreign Exchange Option | 17.00  | Put        |           |           | 54.52890     | 66.437            | 19.67      | 0.1836 | 0.00          | 0                | 564           |
| € / R            | On | 13/06/2016 | Foreign Exchange Option | 15.96  | Put        |           |           | 5.26930      | 5.300             | 24.45      | 0.0178 | 0.00          | 0                | 0             |
| € / R            | On | 13/06/2016 | Foreign Exchange Option | 17.00  | Call       |           |           | 749.32890    | 633.137           | 19.67      | 0.8164 | 0.00          | 0                | 0             |
| € / R            | On | 13/06/2016 | Foreign Exchange Option | 14.20  | Put        |           |           | 0.04190      | 0.045             | 31.77      | 0.0002 | 0.00          | 0                | 6,000         |
| € / R            | On | 13/06/2016 | Foreign Exchange Option | 15.24  | Call       |           |           | 2,455.58200  | 2,327.577         | 27.77      | 0.9969 | 0.00          | 0                | 0             |
| € / R            | On | 13/06/2016 | Foreign Exchange Option | 15.24  | Put        |           |           | 0.78200      | 0.877             | 27.77      | 0.0031 | 0.00          | 0                | 0             |
| € / R            | On | 13/06/2016 | Foreign Exchange Option | 15.25  | Put        |           |           | 0.80360      | 0.902             | 27.73      | 0.0032 | 0.00          | 0                | 0             |
| € / R            | On | 30/06/2016 | Foreign Exchange Option | 17.73  | Call       |           |           | 444.28630    | 360.196           | 20.50      | 0.4683 | 0.00          | 0                | 0             |
| € / R            | On | 30/06/2016 | Foreign Exchange Option | 17.73  | Put        |           |           | 408.58630    | 473.196           | 20.50      | 0.5317 | 0.00          | 0                | 0             |
| € / R            | On | 19/09/2016 | Foreign Exchange Option | 14.96  | Call       |           |           | 3,182.19830  | 3,060.943         | 20.34      | 0.9551 | 0.00          | 0                | 0             |
| € / R            | On | 19/09/2016 | Foreign Exchange Option | 14.96  | Put        |           |           | 33.19830     | 38.843            | 20.34      | 0.0449 | 0.00          | 0                | 0             |
| € / R            | On | 19/09/2016 | Foreign Exchange Option | 17.00  | Call       |           |           | 1,436.68540  | 1,335.347         | 19.33      | 0.7191 | 0.00          | 0                | 700           |
| € / R            | On | 19/09/2016 | Foreign Exchange Option | 17.00  | Put        |           |           | 327.68540    | 353.247           | 19.33      | 0.2809 | 0.00          | 0                | 0             |
| € / R            | On | 19/09/2016 | Foreign Exchange Option | 14.94  | Call       |           |           | 3,201.32110  | 3,079.999         | 20.36      | 0.9561 | 0.00          | 0                | 0             |
| € / R            | On | 19/09/2016 | Foreign Exchange Option | 14.94  | Put        |           |           | 32.32110     | 37.899            | 20.36      | 0.0439 | 0.00          | 0                | 0             |
| € / R            | On | 19/09/2016 | Foreign Exchange Option | 14.95  | Call       |           |           | 3,191.75760  | 3,070.469         | 20.35      | 0.9556 | 0.00          | 0                | 0             |
| € / R            | On | 19/09/2016 | Foreign Exchange Option | 14.95  | Put        |           |           | 32.75760     | 38.369            | 20.35      | 0.0444 | 0.00          | 0                | 0             |
| € / R            | On | 19/12/2016 | Foreign Exchange Option | 16.90  | Call       |           |           | 2,027.09000  | 1,921.438         | 19.40      | 0.7434 | 0.00          | 0                | 0             |
| € / R            | On | 19/12/2016 | Foreign Exchange Option | 16.90  | Put        |           |           | 417.19000    | 441.238           | 19.40      | 0.2566 | 0.00          | 0                | 2,961         |
| € / R            | On | 19/12/2016 | Foreign Exchange Option | 16.99  | Call       |           |           | 1,964.75770  | 1,860.361         | 19.42      | 0.7313 | 0.00          | 0                | 0             |
| € / R            | On | 19/12/2016 | Foreign Exchange Option | 16.99  | Put        |           |           | 444.85770    | 470.161           | 19.42      | 0.2687 | 0.00          | 0                | 0             |
| € / R            | On | 19/12/2016 | Foreign Exchange Option | 21.90  | Call       |           |           | 330.16330    | 304.303           | 23.89      | 0.1848 | 0.00          | 0                | 2,961         |
| € / R            | On | 19/12/2016 | Foreign Exchange Option | 17.01  | Put        |           |           | 451.16980    | 476.752           | 19.42      | 0.2715 | 0.00          | 0                | 0             |
| € / R            | On | 19/12/2016 | Foreign Exchange Option | 20.80  | Call       |           |           | 486.41100    | 449.439           | 22.79      | 0.2595 | 0.00          | 0                | 0             |
| € / R            | On | 19/12/2016 | Foreign Exchange Option | 21.90  | Put        |           |           | 3,720.26330  | 3,824.103         | 23.89      | 0.8152 | 0.00          | 0                | 0             |
| € / R            | On | 19/12/2016 | Foreign Exchange Option | 16.40  | Call       |           |           | 2,394.42490  | 2,281.785         | 19.28      | 0.8069 | 0.00          | 0                | 0             |
| € / R            | On | 19/12/2016 | Foreign Exchange Option | 16.40  | Put        |           |           | 284.52490    | 301.585           | 19.28      | 0.1931 | 0.00          | 0                | 0             |
| € / R            | On | 19/12/2016 | Foreign Exchange Option | 20.80  | Put        |           |           | 2,776.51100  | 2,869.239         | 22.79      | 0.7405 | 0.00          | 0                | 0             |
| € / R            | On | 19/12/2016 | Foreign Exchange Option | 17.00  | Call       |           |           | 1,957.90640  | 1,853.651         | 19.42      | 0.7299 | 0.00          | 0                | 0             |
| € / R            | On | 19/12/2016 | Foreign Exchange Option | 17.00  | Put        |           |           | 448.00640    | 473.451           | 19.42      | 0.2701 | 0.00          | 0                | 0             |
| € / R            | On | 19/12/2016 | Foreign Exchange Option | 17.01  | Call       |           |           | 1,951.06980  | 1,846.952         | 19.42      | 0.7285 | 0.00          | 0                | 0             |
| € / R            | On | 13/03/2017 | Foreign Exchange Option | 18.69  | Call       |           |           | 1,460.74660  | 1,382.166         | 20.38      | 0.5444 | 0.00          | 0                | 0             |
| € / R            | On | 13/03/2017 | Foreign Exchange Option | 18.69  | Put        |           |           | 1,253.94660  | 1,309.666         | 20.38      | 0.4556 | 0.00          | 0                | 0             |
| € / R            | On | 13/03/2017 | Foreign Exchange Option | 18.70  | Call       |           |           | 1,456.43300  | 1,378.012         | 20.38      | 0.5433 | 0.00          | 0                | 0             |
| € / R            | On | 13/03/2017 | Foreign Exchange Option | 18.70  | Put        |           |           | 1,259.63300  | 1,315.512         | 20.38      | 0.4567 | 0.00          | 0                | 0             |
| € / R            | On | 13/03/2017 | Foreign Exchange Option | 18.71  | Call       |           |           | 1,452.13820  | 1,373.864         | 20.39      | 0.5421 | 0.00          | 0                | 0             |
| € / R            | On | 13/03/2017 | Foreign Exchange Option | 18.71  | Put        |           |           | 1,265.33820  | 1,321.364         | 20.39      | 0.4579 | 0.00          | 0                | 0             |
| € / R            | On | 19/06/2017 | Foreign Exchange Option | 19.20  | Put        |           |           | 1,581.06490  | 1,637.837         | 20.66      | 0.4615 | 0.00          | 0                | 0             |
| € / R            | On | 19/06/2017 | Foreign Exchange Option | 19.18  | Call       |           |           | 1,687.08820  | 1,607.605         | 20.65      | 0.5404 | 0.00          | 0                | 0             |
| € / R            | On | 19/06/2017 | Foreign Exchange Option | 19.18  | Put        |           |           | 1,569.08820  | 1,625.705         | 20.65      | 0.4596 | 0.00          | 0                | 0             |
| € / R            | On | 19/06/2017 | Foreign Exchange Option | 19.19  | Call       |           |           | 1,683.07540  | 1,603.666         | 20.65      | 0.5394 | 0.00          | 0                | 0             |
| € / R            | On | 19/06/2017 | Foreign Exchange Option | 19.19  | Put        |           |           | 1,575.07540  | 1,631.766         | 20.65      | 0.4606 | 0.00          | 0                | 0             |
| € / R            | On | 19/06/2017 | Foreign Exchange Option | 19.20  | Call       |           |           | 1,679.06490  | 1,599.737         | 20.66      | 0.5385 | 0.00          | 0                | 0             |
| € / R            | On | 18/09/2017 | Foreign Exchange Option | 19.47  | Call       |           |           | 1,834.53800  | 1,750.592         | 21.00      | 0.5310 | 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 | 18/09/2017 | Foreign Exchange Option | 19.47  | Put        |           |           | 1,888.23800  | 1,945.892         | 21.00      | 0.4690 | 0.00                 | 0                | 0              |
| € / R                        | On | 18/09/2017 | Foreign Exchange Option | 19.48  | Call       |           |           | 1,830.65560  | 1,746.833         | 21.00      | 0.5301 | 0.00                 | 0                | 0              |
| € / R                        | On | 18/09/2017 | Foreign Exchange Option | 19.48  | Put        |           |           | 1,894.35560  | 1,952.133         | 21.00      | 0.4699 | 0.00                 | 0                | 0              |
| € / R                        | On | 18/09/2017 | Foreign Exchange Option | 19.46  | Call       |           |           | 1,838.42910  | 1,754.358         | 20.99      | 0.5318 | 0.00                 | 0                | 0              |
| € / R                        | On | 18/09/2017 | Foreign Exchange Option | 19.46  | Put        |           |           | 1,882.12910  | 1,939.658         | 20.99      | 0.4682 | 0.00                 | 0                | 0              |
| <b>Total € / R Option</b>    |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>          | <b>0</b>         | <b>36,098</b>  |
| <b>Total € / R</b>           |    |            |                         |        |            |           |           |              |                   |            |        | <b>13,181,692.00</b> | <b>743</b>       | <b>173,929</b> |
| AUS / R                      | On | 13/06/2016 | Foreign Exchange Future |        |            | 11.41720  |           | 11.40180     |                   |            | 0.0000 | 228,344.00           | 20               | 6,848          |
| AUS / R                      | On | 19/09/2016 | Foreign Exchange Future |        |            | 11.60590  |           | 11.58830     |                   |            | 0.0000 | 0.00                 | 0                | 2,106          |
| AUS / R                      | On | 19/12/2016 | Foreign Exchange Future |        |            | 11.78720  |           | 11.77010     |                   |            | 0.0000 | 4,243,392.00         | 360              | 1,009          |
| AUS / R                      | On | 13/03/2017 | Foreign Exchange Future |        |            | 11.96090  |           | 11.94520     |                   |            | 0.0000 | 0.00                 | 0                | 4,610          |
| AUS / R                      | On | 19/06/2017 | Foreign Exchange Future |        |            | 12.13510  |           | 12.11970     |                   |            | 0.0000 | 0.00                 | 0                | 0              |
| AUS / R                      | On | 18/09/2017 | Foreign Exchange Future |        |            | 12.14610  |           | 12.13200     |                   |            | 0.0000 | 0.00                 | 0                | 0              |
| <b>Total AU\$ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>4,471,736.00</b>  | <b>380</b>       | <b>14,573</b>  |
| AUS / R                      | On | 13/06/2016 | Foreign Exchange Option | 10.08  | Put        |           |           | 0.91510      | 0.718             | 25.26      | 0.0042 | 0.00                 | 0                | 0              |
| AUS / R                      | On | 13/06/2016 | Foreign Exchange Option | 10.09  | Call       |           |           | 1,312.75310  | 1,327.946         | 25.18      | 0.9957 | 0.00                 | 0                | 0              |
| AUS / R                      | On | 13/06/2016 | Foreign Exchange Option | 10.09  | Put        |           |           | 0.95310      | 0.746             | 25.18      | 0.0043 | 0.00                 | 0                | 0              |
| AUS / R                      | On | 13/06/2016 | Foreign Exchange Option | 10.10  | Call       |           |           | 1,302.79260  | 1,317.976         | 25.11      | 0.9955 | 0.00                 | 0                | 0              |
| AUS / R                      | On | 13/06/2016 | Foreign Exchange Option | 10.10  | Put        |           |           | 0.99260      | 0.776             | 25.11      | 0.0045 | 0.00                 | 0                | 0              |
| AUS / R                      | On | 13/06/2016 | Foreign Exchange Option | 10.08  | Call       |           |           | 1,322.71510  | 1,337.918         | 25.26      | 0.9958 | 0.00                 | 0                | 0              |
| AUS / R                      | On | 19/09/2016 | Foreign Exchange Option | 10.20  | Call       |           |           | 1,430.20820  | 1,446.811         | 17.17      | 0.9208 | 0.00                 | 0                | 0              |
| AUS / R                      | On | 19/09/2016 | Foreign Exchange Option | 10.20  | Put        |           |           | 41.90820     | 40.911            | 17.17      | 0.0792 | 0.00                 | 0                | 0              |
| AUS / R                      | On | 19/09/2016 | Foreign Exchange Option | 10.21  | Call       |           |           | 1,420.97100  | 1,437.544         | 17.15      | 0.9196 | 0.00                 | 0                | 0              |
| AUS / R                      | On | 19/09/2016 | Foreign Exchange Option | 10.21  | Put        |           |           | 42.67100     | 41.644            | 17.15      | 0.0804 | 0.00                 | 0                | 0              |
| AUS / R                      | On | 19/09/2016 | Foreign Exchange Option | 10.19  | Call       |           |           | 1,439.45750  | 1,456.090         | 17.20      | 0.9221 | 0.00                 | 0                | 0              |
| AUS / R                      | On | 19/09/2016 | Foreign Exchange Option | 10.19  | Put        |           |           | 41.15750     | 40.190            | 17.20      | 0.0779 | 0.00                 | 0                | 0              |
| AUS / R                      | On | 19/12/2016 | Foreign Exchange Option | 10.66  | Put        |           |           | 164.35300    | 159.262           | 16.48      | 0.1891 | 0.00                 | 0                | 0              |
| AUS / R                      | On | 19/12/2016 | Foreign Exchange Option | 10.67  | Call       |           |           | 1,266.62900  | 1,278.590         | 16.47      | 0.8089 | 0.00                 | 0                | 0              |
| AUS / R                      | On | 19/12/2016 | Foreign Exchange Option | 10.67  | Put        |           |           | 166.52900    | 161.390           | 16.47      | 0.1911 | 0.00                 | 0                | 0              |
| AUS / R                      | On | 19/12/2016 | Foreign Exchange Option | 10.68  | Call       |           |           | 1,258.82410  | 1,270.736         | 16.47      | 0.8069 | 0.00                 | 0                | 0              |
| AUS / R                      | On | 19/12/2016 | Foreign Exchange Option | 10.68  | Put        |           |           | 168.72410    | 163.536           | 16.47      | 0.1931 | 0.00                 | 0                | 0              |
| AUS / R                      | On | 19/12/2016 | Foreign Exchange Option | 10.66  | Call       |           |           | 1,274.45300  | 1,286.462         | 16.48      | 0.8109 | 0.00                 | 0                | 0              |
| AUS / R                      | On | 13/03/2017 | Foreign Exchange Option | 11.95  | Call       |           |           | 695.77440    | 701.320           | 16.50      | 0.5316 | 0.00                 | 0                | 0              |
| AUS / R                      | On | 13/03/2017 | Foreign Exchange Option | 11.95  | Put        |           |           | 700.57440    | 690.420           | 16.50      | 0.4684 | 0.00                 | 0                | 0              |
| AUS / R                      | On | 13/03/2017 | Foreign Exchange Option | 11.96  | Call       |           |           | 691.56530    | 697.065           | 16.51      | 0.5293 | 0.00                 | 0                | 0              |
| AUS / R                      | On | 13/03/2017 | Foreign Exchange Option | 11.96  | Put        |           |           | 706.36530    | 696.165           | 16.51      | 0.4707 | 0.00                 | 0                | 0              |
| AUS / R                      | On | 13/03/2017 | Foreign Exchange Option | 11.94  | Call       |           |           | 700.18770    | 705.788           | 16.49      | 0.5339 | 0.00                 | 0                | 0              |
| AUS / R                      | On | 13/03/2017 | Foreign Exchange Option | 11.94  | Put        |           |           | 694.98770    | 684.888           | 16.49      | 0.4661 | 0.00                 | 0                | 0              |
| AUS / R                      | On | 19/06/2017 | Foreign Exchange Option | 12.05  | Call       |           |           | 857.07540    | 862.749           | 16.58      | 0.5503 | 0.00                 | 0                | 0              |
| AUS / R                      | On | 19/06/2017 | Foreign Exchange Option | 12.05  | Put        |           |           | 787.37540    | 777.649           | 16.58      | 0.4497 | 0.00                 | 0                | 0              |
| AUS / R                      | On | 19/06/2017 | Foreign Exchange Option | 12.06  | Call       |           |           | 852.64590    | 858.288           | 16.59      | 0.5484 | 0.00                 | 0                | 0              |
| AUS / R                      | On | 19/06/2017 | Foreign Exchange Option | 12.06  | Put        |           |           | 792.94590    | 783.188           | 16.59      | 0.4516 | 0.00                 | 0                | 0              |
| AUS / R                      | On | 19/06/2017 | Foreign Exchange Option | 12.07  | Call       |           |           | 848.24100    | 853.846           | 16.60      | 0.5465 | 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 | 19/06/2017 | Foreign Exchange Option | 12.07  | Put        |           |           | 798.54100    | 788.746           | 16.60      | 0.4535 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 12.17  | Call       |           |           | 929.26360    | 934.277           | 17.13      | 0.5349 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 12.17  | Put        |           |           | 967.26360    | 958.177           | 17.13      | 0.4651 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 12.18  | Call       |           |           | 925.14970    | 930.122           | 17.13      | 0.5333 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 12.18  | Put        |           |           | 973.14970    | 964.022           | 17.13      | 0.4667 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 12.19  | Call       |           |           | 921.05260    | 925.984           | 17.14      | 0.5316 | 0.00                | 0                | 0             |
| AU\$ / R                     | On | 18/09/2017 | Foreign Exchange Option | 12.19  | Put        |           |           | 979.05260    | 969.884           | 17.14      | 0.4684 | 0.00                | 0                | 0             |
| <b>Total AU\$ / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>         | <b>0</b>         | <b>0</b>      |
| <b>Total AU\$ / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>4,471,736.00</b> | <b>380</b>       | <b>14,573</b> |
| CAD/ R                       | On | 13/06/2016 | Foreign Exchange Future |        |            | 12.04490  |           | 12.15090     |                   |            | 0.0000 | 0.00                | 0                | 0             |
| CAD/ R                       | On | 19/09/2016 | Foreign Exchange Future |        |            | 12.28790  |           | 12.39350     |                   |            | 0.0000 | 0.00                | 0                | 0             |
| CAD/ R                       | On | 19/12/2016 | Foreign Exchange Future |        |            | 12.51740  |           | 12.62460     |                   |            | 0.0000 | 0.00                | 0                | 0             |
| CAD/ R                       | On | 13/03/2017 | Foreign Exchange Future |        |            | 12.73540  |           | 12.84560     |                   |            | 0.0000 | 0.00                | 0                | 0             |
| <b>Total CAD/ R Future</b>   |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>         | <b>0</b>         | <b>0</b>      |
| CAD/ R                       | On | 13/06/2016 | Foreign Exchange Option | 10.87  | Call       |           |           | 1,282.41930  | 1,176.600         | 23.36      | 0.9906 | 0.00                | 0                | 0             |
| CAD/ R                       | On | 13/06/2016 | Foreign Exchange Option | 10.87  | Put        |           |           | 1.51930      | 1.700             | 23.36      | 0.0094 | 0.00                | 0                | 0             |
| CAD/ R                       | On | 13/06/2016 | Foreign Exchange Option | 10.88  | Call       |           |           | 1,272.47840  | 1,166.639         | 23.24      | 0.9904 | 0.00                | 0                | 0             |
| CAD/ R                       | On | 13/06/2016 | Foreign Exchange Option | 10.88  | Put        |           |           | 1.57840      | 1.739             | 23.24      | 0.0096 | 0.00                | 0                | 0             |
| CAD/ R                       | On | 13/06/2016 | Foreign Exchange Option | 10.89  | Call       |           |           | 1,262.53980  | 1,156.680         | 23.13      | 0.9901 | 0.00                | 0                | 0             |
| CAD/ R                       | On | 13/06/2016 | Foreign Exchange Option | 10.89  | Put        |           |           | 1.63980      | 1.780             | 23.13      | 0.0099 | 0.00                | 0                | 0             |
| CAD/ R                       | On | 19/09/2016 | Foreign Exchange Option | 12.38  | Call       |           |           | 455.88270    | 406.424           | 16.63      | 0.4858 | 0.00                | 0                | 0             |
| CAD/ R                       | On | 19/09/2016 | Foreign Exchange Option | 12.38  | Put        |           |           | 442.38270    | 498.524           | 16.63      | 0.5142 | 0.00                | 0                | 0             |
| CAD/ R                       | On | 19/09/2016 | Foreign Exchange Option | 12.39  | Call       |           |           | 451.27470    | 402.393           | 16.64      | 0.4823 | 0.00                | 0                | 0             |
| CAD/ R                       | On | 19/09/2016 | Foreign Exchange Option | 12.39  | Put        |           |           | 447.77470    | 504.493           | 16.64      | 0.5177 | 0.00                | 0                | 0             |
| CAD/ R                       | On | 19/09/2016 | Foreign Exchange Option | 12.40  | Call       |           |           | 446.69950    | 398.397           | 16.66      | 0.4789 | 0.00                | 0                | 0             |
| CAD/ R                       | On | 19/09/2016 | Foreign Exchange Option | 12.40  | Put        |           |           | 453.19950    | 510.497           | 16.66      | 0.5211 | 0.00                | 0                | 0             |
| CAD/ R                       | On | 19/12/2016 | Foreign Exchange Option | 12.53  | Call       |           |           | 669.73900    | 614.177           | 16.70      | 0.5215 | 0.00                | 0                | 0             |
| CAD/ R                       | On | 19/12/2016 | Foreign Exchange Option | 12.53  | Put        |           |           | 575.13900    | 626.777           | 16.70      | 0.4785 | 0.00                | 0                | 0             |
| CAD/ R                       | On | 19/12/2016 | Foreign Exchange Option | 12.51  | Call       |           |           | 679.11750    | 622.620           | 16.68      | 0.5266 | 0.00                | 0                | 0             |
| CAD/ R                       | On | 19/12/2016 | Foreign Exchange Option | 12.51  | Put        |           |           | 564.51750    | 615.220           | 16.68      | 0.4734 | 0.00                | 0                | 0             |
| CAD/ R                       | On | 19/12/2016 | Foreign Exchange Option | 12.52  | Call       |           |           | 674.41510    | 618.387           | 16.69      | 0.5241 | 0.00                | 0                | 0             |
| CAD/ R                       | On | 19/12/2016 | Foreign Exchange Option | 12.52  | Put        |           |           | 569.81510    | 620.987           | 16.69      | 0.4759 | 0.00                | 0                | 0             |
| CAD/ R                       | On | 13/03/2017 | Foreign Exchange Option | 12.73  | Call       |           |           | 815.93810    | 759.256           | 16.84      | 0.5308 | 0.00                | 0                | 0             |
| CAD/ R                       | On | 13/03/2017 | Foreign Exchange Option | 12.73  | Put        |           |           | 700.33810    | 753.856           | 16.84      | 0.4692 | 0.00                | 0                | 0             |
| CAD/ R                       | On | 13/03/2017 | Foreign Exchange Option | 12.74  | Call       |           |           | 811.44820    | 754.996           | 16.85      | 0.5288 | 0.00                | 0                | 0             |
| CAD/ R                       | On | 13/03/2017 | Foreign Exchange Option | 12.74  | Put        |           |           | 705.84820    | 759.596           | 16.85      | 0.4712 | 0.00                | 0                | 0             |
| CAD/ R                       | On | 13/03/2017 | Foreign Exchange Option | 12.75  | Call       |           |           | 806.98440    | 750.758           | 16.86      | 0.5267 | 0.00                | 0                | 0             |
| CAD/ R                       | On | 13/03/2017 | Foreign Exchange Option | 12.75  | Put        |           |           | 711.38440    | 765.358           | 16.86      | 0.4733 | 0.00                | 0                | 0             |
| <b>Total CAD/ R Option</b>   |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>         | <b>0</b>         | <b>0</b>      |
| <b>Total CAD/ R</b>          |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>         | <b>0</b>         | <b>0</b>      |
| CHF / R                      | On | 13/06/2016 | Foreign Exchange Future |        |            | 15.86740  |           | 16.01250     |                   |            | 0.0000 | 0.00                | 0                | 5,055         |

| Contract Details            |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| CHF / R                     | On | 19/09/2016 | Foreign Exchange Future |        |            | 16.26480  |           | 16.40940     |                   |            | 0.0000 | 0.00          | 0                | 0             |
| CHF / R                     | On | 19/12/2016 | Foreign Exchange Future |        |            | 16.64570  |           | 16.79450     |                   |            | 0.0000 | 0.00          | 0                | 0             |
| CHF / R                     | On | 13/03/2017 | Foreign Exchange Future |        |            | 17.01170  |           | 17.16570     |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total CHF / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>5,055</b>  |
| CHF / R                     | On | 13/06/2016 | Foreign Exchange Option | 14.39  | Call       |           |           | 1,626.67900  | 1,481.796         | 24.54      | 0.9836 | 0.00          | 0                | 0             |
| CHF / R                     | On | 13/06/2016 | Foreign Exchange Option | 14.39  | Put        |           |           | 4.17900      | 4.396             | 24.54      | 0.0164 | 0.00          | 0                | 0             |
| CHF / R                     | On | 13/06/2016 | Foreign Exchange Option | 14.40  | Call       |           |           | 1,616.80040  | 1,471.861         | 24.44      | 0.9833 | 0.00          | 0                | 0             |
| CHF / R                     | On | 13/06/2016 | Foreign Exchange Option | 14.40  | Put        |           |           | 4.30040      | 4.461             | 24.44      | 0.0167 | 0.00          | 0                | 0             |
| CHF / R                     | On | 13/06/2016 | Foreign Exchange Option | 14.41  | Call       |           |           | 1,606.87110  | 1,461.927         | 24.34      | 0.9830 | 0.00          | 0                | 0             |
| CHF / R                     | On | 13/06/2016 | Foreign Exchange Option | 14.41  | Put        |           |           | 4.37110      | 4.527             | 24.34      | 0.0170 | 0.00          | 0                | 0             |
| CHF / R                     | On | 19/09/2016 | Foreign Exchange Option | 16.60  | Call       |           |           | 647.67910    | 576.748           | 20.26      | 0.4496 | 0.00          | 0                | 0             |
| CHF / R                     | On | 19/09/2016 | Foreign Exchange Option | 16.60  | Put        |           |           | 838.27910    | 911.948           | 20.26      | 0.5504 | 0.00          | 0                | 0             |
| CHF / R                     | On | 19/09/2016 | Foreign Exchange Option | 16.61  | Call       |           |           | 643.84630    | 573.211           | 20.28      | 0.4475 | 0.00          | 0                | 0             |
| CHF / R                     | On | 19/09/2016 | Foreign Exchange Option | 16.61  | Put        |           |           | 844.44630    | 918.411           | 20.28      | 0.5525 | 0.00          | 0                | 0             |
| CHF / R                     | On | 19/09/2016 | Foreign Exchange Option | 16.62  | Call       |           |           | 640.03420    | 569.698           | 20.29      | 0.4455 | 0.00          | 0                | 0             |
| CHF / R                     | On | 19/09/2016 | Foreign Exchange Option | 16.62  | Put        |           |           | 850.63420    | 924.898           | 20.29      | 0.5545 | 0.00          | 0                | 0             |
| CHF / R                     | On | 19/12/2016 | Foreign Exchange Option | 16.70  | Call       |           |           | 1,075.19400  | 993.416           | 20.64      | 0.5222 | 0.00          | 0                | 0             |
| CHF / R                     | On | 19/12/2016 | Foreign Exchange Option | 16.70  | Put        |           |           | 980.69400    | 1,047.716         | 20.64      | 0.4778 | 0.00          | 0                | 0             |
| CHF / R                     | On | 19/12/2016 | Foreign Exchange Option | 16.68  | Call       |           |           | 1,083.81720  | 1,001.503         | 20.62      | 0.5252 | 0.00          | 0                | 0             |
| CHF / R                     | On | 19/12/2016 | Foreign Exchange Option | 16.68  | Put        |           |           | 969.31720    | 1,035.803         | 20.62      | 0.4748 | 0.00          | 0                | 0             |
| CHF / R                     | On | 19/12/2016 | Foreign Exchange Option | 16.69  | Call       |           |           | 1,079.49510  | 997.452           | 20.63      | 0.5237 | 0.00          | 0                | 0             |
| CHF / R                     | On | 19/12/2016 | Foreign Exchange Option | 16.69  | Put        |           |           | 974.99510    | 1,041.752         | 20.63      | 0.4763 | 0.00          | 0                | 0             |
| CHF / R                     | On | 13/03/2017 | Foreign Exchange Option | 17.07  | Call       |           |           | 1,334.32590  | 1,250.970         | 21.30      | 0.5303 | 0.00          | 0                | 0             |
| CHF / R                     | On | 13/03/2017 | Foreign Exchange Option | 17.07  | Put        |           |           | 1,238.62590  | 1,309.270         | 21.30      | 0.4697 | 0.00          | 0                | 0             |
| CHF / R                     | On | 13/03/2017 | Foreign Exchange Option | 17.05  | Call       |           |           | 1,342.55860  | 1,258.872         | 21.28      | 0.5328 | 0.00          | 0                | 0             |
| CHF / R                     | On | 13/03/2017 | Foreign Exchange Option | 17.05  | Put        |           |           | 1,226.85860  | 1,297.172         | 21.28      | 0.4672 | 0.00          | 0                | 0             |
| CHF / R                     | On | 13/03/2017 | Foreign Exchange Option | 17.06  | Call       |           |           | 1,338.43580  | 1,254.912         | 21.29      | 0.5316 | 0.00          | 0                | 0             |
| CHF / R                     | On | 13/03/2017 | Foreign Exchange Option | 17.06  | Put        |           |           | 1,232.73580  | 1,303.212         | 21.29      | 0.4684 | 0.00          | 0                | 0             |
| <b>Total CHF / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total CHF / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>5,055</b>  |
| CNH / R                     | On | 13/06/2016 | Foreign Exchange Future |        |            | 2.39230   |           | 2.40860      |                   |            | 0.0000 | 0.00          | 0                | 230           |
| CNH / R                     | On | 19/09/2016 | Foreign Exchange Future |        |            | 2.42850   |           | 2.44390      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| CNH / R                     | On | 19/12/2016 | Foreign Exchange Future |        |            | 2.45890   |           | 2.47340      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| CNH / R                     | On | 13/03/2017 | Foreign Exchange Future |        |            | 2.48610   |           | 2.50090      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total CNH / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>230</b>    |
| CNH / R                     | On | 13/06/2016 | Foreign Exchange Option | 2.23   | Call       |           |           | 1,803.82060  | 1,643.054         | 22.51      | 0.9530 | 0.00          | 0                | 0             |
| CNH / R                     | On | 13/06/2016 | Foreign Exchange Option | 2.23   | Put        |           |           | 17.82060     | 20.054            | 22.51      | 0.0470 | 0.00          | 0                | 0             |
| CNH / R                     | On | 13/06/2016 | Foreign Exchange Option | 2.21   | Call       |           |           | 1,999.46860  | 1,837.749         | 23.42      | 0.9653 | 0.00          | 0                | 0             |
| CNH / R                     | On | 13/06/2016 | Foreign Exchange Option | 2.21   | Put        |           |           | 13.46860     | 14.749            | 23.42      | 0.0347 | 0.00          | 0                | 0             |
| CNH / R                     | On | 13/06/2016 | Foreign Exchange Option | 2.22   | Call       |           |           | 1,901.47980  | 1,740.186         | 22.96      | 0.9596 | 0.00          | 0                | 0             |
| CNH / R                     | On | 13/06/2016 | Foreign Exchange Option | 2.22   | Put        |           |           | 15.47980     | 17.186            | 22.96      | 0.0404 | 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 |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| CNH / R                     | On | 19/09/2016 | Foreign Exchange Option | 2.45   | Put        |           |           | 1,077.52980  | 1,155.159         | 19.47      | 0.5113 | 0.00          | 0                | 0             |
| CNH / R                     | On | 19/09/2016 | Foreign Exchange Option | 2.46   | Call       |           |           | 972.90620    | 899.020           | 19.52      | 0.4737 | 0.00          | 0                | 0             |
| CNH / R                     | On | 19/09/2016 | Foreign Exchange Option | 2.46   | Put        |           |           | 1,133.90620  | 1,214.020         | 19.52      | 0.5263 | 0.00          | 0                | 0             |
| CNH / R                     | On | 19/09/2016 | Foreign Exchange Option | 2.47   | Call       |           |           | 930.77950    | 859.354           | 19.57      | 0.4590 | 0.00          | 0                | 0             |
| CNH / R                     | On | 19/09/2016 | Foreign Exchange Option | 2.47   | Put        |           |           | 1,191.77950  | 1,274.354         | 19.57      | 0.5410 | 0.00          | 0                | 0             |
| CNH / R                     | On | 19/09/2016 | Foreign Exchange Option | 2.45   | Call       |           |           | 1,016.52980  | 940.159           | 19.47      | 0.4887 | 0.00          | 0                | 0             |
| CNH / R                     | On | 19/12/2016 | Foreign Exchange Option | 2.45   | Call       |           |           | 1,559.82550  | 1,476.759         | 19.67      | 0.5390 | 0.00          | 0                | 0             |
| CNH / R                     | On | 19/12/2016 | Foreign Exchange Option | 2.45   | Put        |           |           | 1,325.82550  | 1,387.759         | 19.67      | 0.4610 | 0.00          | 0                | 0             |
| CNH / R                     | On | 19/12/2016 | Foreign Exchange Option | 2.46   | Call       |           |           | 1,513.07880  | 1,431.923         | 19.71      | 0.5280 | 0.00          | 0                | 0             |
| CNH / R                     | On | 19/12/2016 | Foreign Exchange Option | 2.46   | Put        |           |           | 1,379.07880  | 1,442.923         | 19.71      | 0.4720 | 0.00          | 0                | 0             |
| CNH / R                     | On | 19/12/2016 | Foreign Exchange Option | 2.47   | Call       |           |           | 1,467.45560  | 1,388.207         | 19.75      | 0.5171 | 0.00          | 0                | 0             |
| CNH / R                     | On | 19/12/2016 | Foreign Exchange Option | 2.47   | Put        |           |           | 1,433.45560  | 1,499.207         | 19.75      | 0.4829 | 0.00          | 0                | 0             |
| CNH / R                     | On | 13/03/2017 | Foreign Exchange Option | 2.49   | Call       |           |           | 1,810.34250  | 1,728.397         | 19.92      | 0.5316 | 0.00          | 0                | 0             |
| CNH / R                     | On | 13/03/2017 | Foreign Exchange Option | 2.49   | Put        |           |           | 1,701.34250  | 1,767.397         | 19.92      | 0.4684 | 0.00          | 0                | 0             |
| CNH / R                     | On | 13/03/2017 | Foreign Exchange Option | 2.50   | Call       |           |           | 1,765.38940  | 1,684.958         | 19.94      | 0.5226 | 0.00          | 0                | 0             |
| CNH / R                     | On | 13/03/2017 | Foreign Exchange Option | 2.50   | Put        |           |           | 1,756.38940  | 1,823.958         | 19.94      | 0.4774 | 0.00          | 0                | 0             |
| CNH / R                     | On | 13/03/2017 | Foreign Exchange Option | 2.48   | Call       |           |           | 1,856.20270  | 1,772.740         | 19.89      | 0.5406 | 0.00          | 0                | 0             |
| CNH / R                     | On | 13/03/2017 | Foreign Exchange Option | 2.48   | Put        |           |           | 1,647.20270  | 1,711.740         | 19.89      | 0.4594 | 0.00          | 0                | 0             |
| <b>Total CNH / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total CNH / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>230</b>    |
| DKK / R                     | On | 13/06/2016 | Foreign Exchange Future |        |            | 2.36350   |           | 2.38210      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| DKK / R                     | On | 19/09/2016 | Foreign Exchange Future |        |            | 2.42040   |           | 2.43940      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| DKK / R                     | On | 19/12/2016 | Foreign Exchange Future |        |            | 2.47570   |           | 2.49510      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total DKK / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| DKK / R                     | On | 13/06/2016 | Foreign Exchange Option | 2.08   | Put        |           |           | 4.67000      | 6.552             | 30.95      | 0.0133 | 0.00          | 0                | 0             |
| DKK / R                     | On | 13/06/2016 | Foreign Exchange Option | 2.09   | Call       |           |           | 2,926.64210  | 2,742.900         | 30.75      | 0.9842 | 0.00          | 0                | 0             |
| DKK / R                     | On | 13/06/2016 | Foreign Exchange Option | 2.09   | Put        |           |           | 5.64210      | 7.900             | 30.75      | 0.0158 | 0.00          | 0                | 0             |
| DKK / R                     | On | 13/06/2016 | Foreign Exchange Option | 2.10   | Call       |           |           | 2,827.79800  | 2,644.498         | 30.54      | 0.9812 | 0.00          | 0                | 0             |
| DKK / R                     | On | 13/06/2016 | Foreign Exchange Option | 2.10   | Put        |           |           | 6.79800      | 9.498             | 30.54      | 0.0188 | 0.00          | 0                | 0             |
| DKK / R                     | On | 13/06/2016 | Foreign Exchange Option | 2.08   | Call       |           |           | 3,025.67000  | 2,841.552         | 30.95      | 0.9867 | 0.00          | 0                | 0             |
| DKK / R                     | On | 19/09/2016 | Foreign Exchange Option | 2.41   | Call       |           |           | 1,271.16480  | 1,167.225         | 20.99      | 0.5379 | 0.00          | 0                | 0             |
| DKK / R                     | On | 19/09/2016 | Foreign Exchange Option | 2.41   | Put        |           |           | 977.16480    | 1,063.225         | 20.99      | 0.4621 | 0.00          | 0                | 0             |
| DKK / R                     | On | 19/09/2016 | Foreign Exchange Option | 2.39   | Call       |           |           | 1,373.26280  | 1,264.204         | 20.91      | 0.5664 | 0.00          | 0                | 0             |
| DKK / R                     | On | 19/09/2016 | Foreign Exchange Option | 2.39   | Put        |           |           | 879.26280    | 960.204           | 20.91      | 0.4336 | 0.00          | 0                | 0             |
| DKK / R                     | On | 19/09/2016 | Foreign Exchange Option | 2.40   | Call       |           |           | 1,321.47690  | 1,214.433         | 20.94      | 0.5521 | 0.00          | 0                | 0             |
| DKK / R                     | On | 19/09/2016 | Foreign Exchange Option | 2.40   | Put        |           |           | 927.47690    | 1,010.433         | 20.94      | 0.4479 | 0.00          | 0                | 0             |
| DKK / R                     | On | 19/12/2016 | Foreign Exchange Option | 2.47   | Call       |           |           | 1,702.36750  | 1,594.295         | 21.36      | 0.5374 | 0.00          | 0                | 0             |
| DKK / R                     | On | 19/12/2016 | Foreign Exchange Option | 2.47   | Put        |           |           | 1,451.36750  | 1,537.295         | 21.36      | 0.4626 | 0.00          | 0                | 0             |
| DKK / R                     | On | 19/12/2016 | Foreign Exchange Option | 2.48   | Call       |           |           | 1,656.79320  | 1,550.849         | 21.40      | 0.5274 | 0.00          | 0                | 0             |
| DKK / R                     | On | 19/12/2016 | Foreign Exchange Option | 2.48   | Put        |           |           | 1,505.79320  | 1,593.849         | 21.40      | 0.4726 | 0.00          | 0                | 0             |
| DKK / R                     | On | 19/12/2016 | Foreign Exchange Option | 2.49   | Call       |           |           | 1,612.25340  | 1,508.421         | 21.45      | 0.5174 | 0.00          | 0                | 0             |
| DKK / R                     | On | 19/12/2016 | Foreign Exchange Option | 2.49   | Put        |           |           | 1,561.25340  | 1,651.421         | 21.45      | 0.4826 | 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 |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| <b>Total DKK / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total DKK / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| HK\$/R                      | On | 13/06/2016 | Foreign Exchange Future |        |            | 2.02910   |           | 2.04420      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 19/09/2016 | Foreign Exchange Future |        |            | 2.07200   |           | 2.08690      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 19/12/2016 | Foreign Exchange Future |        |            | 2.11040   |           | 2.12520      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 13/03/2017 | Foreign Exchange Future |        |            | 2.14590   |           | 2.16080      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total HK\$/R Future</b>  |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| HK\$/R                      | On | 13/06/2016 | Foreign Exchange Option | 2.12   | Call       |           |           | 91.55490     | 56.791            | 21.12      | 0.1402 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 13/06/2016 | Foreign Exchange Option | 2.12   | Put        |           |           | 849.55490    | 965.791           | 21.12      | 0.8598 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 13/06/2016 | Foreign Exchange Option | 2.13   | Call       |           |           | 76.36530     | 46.373            | 21.33      | 0.1179 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 13/06/2016 | Foreign Exchange Option | 2.13   | Put        |           |           | 934.36530    | 1,055.373         | 21.33      | 0.8821 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 13/06/2016 | Foreign Exchange Option | 2.14   | Call       |           |           | 63.48770     | 37.749            | 21.53      | 0.0986 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 13/06/2016 | Foreign Exchange Option | 2.14   | Put        |           |           | 1,021.48770  | 1,146.749         | 21.53      | 0.9014 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 19/09/2016 | Foreign Exchange Option | 2.12   | Call       |           |           | 774.58390    | 711.449           | 20.22      | 0.4405 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 19/09/2016 | Foreign Exchange Option | 2.12   | Put        |           |           | 1,105.58390  | 1,191.449         | 20.22      | 0.5595 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 19/09/2016 | Foreign Exchange Option | 2.13   | Call       |           |           | 738.23590    | 676.688           | 20.31      | 0.4245 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 19/09/2016 | Foreign Exchange Option | 2.13   | Put        |           |           | 1,169.23590  | 1,256.688         | 20.31      | 0.5755 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 19/09/2016 | Foreign Exchange Option | 2.14   | Call       |           |           | 703.46660    | 643.460           | 20.40      | 0.4088 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 19/09/2016 | Foreign Exchange Option | 2.14   | Put        |           |           | 1,234.46660  | 1,323.460         | 20.40      | 0.5912 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 19/12/2016 | Foreign Exchange Option | 2.12   | Call       |           |           | 1,283.88480  | 1,207.428         | 20.01      | 0.5175 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 19/12/2016 | Foreign Exchange Option | 2.12   | Put        |           |           | 1,231.88480  | 1,303.428         | 20.01      | 0.4825 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 19/12/2016 | Foreign Exchange Option | 2.13   | Call       |           |           | 1,241.03180  | 1,167.316         | 20.09      | 0.5051 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 19/12/2016 | Foreign Exchange Option | 2.13   | Put        |           |           | 1,289.03180  | 1,363.316         | 20.09      | 0.4949 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 19/12/2016 | Foreign Exchange Option | 2.14   | Call       |           |           | 1,199.45060  | 1,128.450         | 20.17      | 0.4929 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 19/12/2016 | Foreign Exchange Option | 2.14   | Put        |           |           | 1,347.45060  | 1,424.450         | 20.17      | 0.5071 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 13/03/2017 | Foreign Exchange Option | 2.14   | Call       |           |           | 1,617.49860  | 1,536.250         | 19.93      | 0.5413 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 13/03/2017 | Foreign Exchange Option | 2.14   | Put        |           |           | 1,409.49860  | 1,477.250         | 19.93      | 0.4587 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 13/03/2017 | Foreign Exchange Option | 2.15   | Call       |           |           | 1,573.44910  | 1,494.023         | 19.99      | 0.5310 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 13/03/2017 | Foreign Exchange Option | 2.15   | Put        |           |           | 1,465.44910  | 1,535.023         | 19.99      | 0.4690 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 13/03/2017 | Foreign Exchange Option | 2.16   | Call       |           |           | 1,531.62080  | 1,453.968         | 20.06      | 0.5207 | 0.00          | 0                | 0             |
| HK\$/R                      | On | 13/03/2017 | Foreign Exchange Option | 2.16   | Put        |           |           | 1,523.62080  | 1,594.968         | 20.06      | 0.4793 | 0.00          | 0                | 0             |
| <b>Total HK\$/R Option</b>  |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total HK\$/R</b>         |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| KES / R                     | On | 13/06/2016 | Foreign Exchange Future |        |            | 0.15600   |           | 0.15740      |                   |            | 0.0000 | 0.00          | 0                | 1,266         |
| KES / R                     | On | 19/09/2016 | Foreign Exchange Future |        |            | 0.15630   |           | 0.15710      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| KES / R                     | On | 19/12/2016 | Foreign Exchange Future |        |            | 0.15650   |           | 0.15770      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| KES / R                     | On | 13/03/2017 | Foreign Exchange Future |        |            | 0.15670   |           | 0.15770      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total KES / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>1,266</b>  |
| <b>Total KES / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>1,266</b>  |



| Contract Details             |    |            |                         | Strike | Call / Put | MTM Yield | Spot Rate | Previous MTM | Premium On Option | Volatility | Delta  | Premium Value | Contracts Traded | Open Interest |
|------------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| NGN / R                      | On | 13/06/2016 | Foreign Exchange Future |        |            | 0.07920   |           | 0.07970      |                   |            | 0.0000 | 0.00          | 0                | 11,085        |
| NGN / R                      | On | 19/09/2016 | Foreign Exchange Future |        |            | 0.05570   |           | 0.05580      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| NGN / R                      | On | 19/12/2016 | Foreign Exchange Future |        |            | 0.05430   |           | 0.05440      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| NGN / R                      | On | 13/03/2017 | Foreign Exchange Future |        |            | 0.05300   |           | 0.05380      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total NGN / R Future</b>  |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>11,085</b> |
| <b>Total NGN / R</b>         |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>11,085</b> |
| NZ\$ / R                     | On | 13/06/2016 | Foreign Exchange Future |        |            | 10.65630  |           | 10.63700     |                   |            | 0.0000 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 19/09/2016 | Foreign Exchange Future |        |            | 10.81690  |           | 10.79480     |                   |            | 0.0000 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 19/12/2016 | Foreign Exchange Future |        |            | 10.97250  |           | 10.95170     |                   |            | 0.0000 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 13/03/2017 | Foreign Exchange Future |        |            | 11.12280  |           | 11.10350     |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total NZ\$ / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| NZ\$ / R                     | On | 13/06/2016 | Foreign Exchange Option | 9.00   | Put        |           |           | 0.17680      | 0.144             | 28.90      | 0.0009 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 13/06/2016 | Foreign Exchange Option | 9.01   | Call       |           |           | 1,627.18510  | 1,646.450         | 28.83      | 0.9991 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 13/06/2016 | Foreign Exchange Option | 9.01   | Put        |           |           | 0.18510      | 0.151             | 28.83      | 0.0009 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 13/06/2016 | Foreign Exchange Option | 8.99   | Call       |           |           | 1,647.16900  | 1,666.438         | 28.98      | 0.9991 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 13/06/2016 | Foreign Exchange Option | 8.99   | Put        |           |           | 0.16900      | 0.138             | 28.98      | 0.0009 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 13/06/2016 | Foreign Exchange Option | 9.00   | Call       |           |           | 1,637.17680  | 1,656.444         | 28.90      | 0.9991 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 19/09/2016 | Foreign Exchange Option | 9.46   | Call       |           |           | 1,378.48680  | 1,399.189         | 18.14      | 0.9177 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 19/09/2016 | Foreign Exchange Option | 9.46   | Put        |           |           | 43.68680     | 42.289            | 18.14      | 0.0823 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 19/09/2016 | Foreign Exchange Option | 9.47   | Call       |           |           | 1,369.33610  | 1,389.989         | 18.12      | 0.9163 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 19/09/2016 | Foreign Exchange Option | 9.47   | Put        |           |           | 44.53610     | 43.089            | 18.12      | 0.0837 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 19/09/2016 | Foreign Exchange Option | 9.48   | Call       |           |           | 1,360.19970  | 1,380.800         | 18.10      | 0.9149 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 19/09/2016 | Foreign Exchange Option | 9.48   | Put        |           |           | 45.39970     | 43.900            | 18.10      | 0.0851 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 19/12/2016 | Foreign Exchange Option | 10.85  | Call       |           |           | 627.00550    | 634.739           | 17.66      | 0.5601 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 19/12/2016 | Foreign Exchange Option | 10.85  | Put        |           |           | 525.30550    | 512.239           | 17.66      | 0.4399 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 19/12/2016 | Foreign Exchange Option | 10.86  | Call       |           |           | 622.22170    | 629.887           | 17.66      | 0.5573 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 19/12/2016 | Foreign Exchange Option | 10.86  | Put        |           |           | 530.52170    | 517.387           | 17.66      | 0.4427 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 19/12/2016 | Foreign Exchange Option | 10.87  | Call       |           |           | 617.46930    | 625.064           | 17.67      | 0.5545 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 19/12/2016 | Foreign Exchange Option | 10.87  | Put        |           |           | 535.76930    | 522.564           | 17.67      | 0.4455 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 13/03/2017 | Foreign Exchange Option | 11.10  | Put        |           |           | 699.11570    | 686.682           | 17.81      | 0.4634 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 13/03/2017 | Foreign Exchange Option | 11.11  | Call       |           |           | 698.37730    | 705.183           | 17.82      | 0.5343 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 13/03/2017 | Foreign Exchange Option | 11.11  | Put        |           |           | 704.87730    | 692.383           | 17.82      | 0.4657 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 13/03/2017 | Foreign Exchange Option | 11.09  | Call       |           |           | 707.01400    | 713.942           | 17.80      | 0.5388 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 13/03/2017 | Foreign Exchange Option | 11.09  | Put        |           |           | 693.51400    | 681.142           | 17.80      | 0.4612 | 0.00          | 0                | 0             |
| NZ\$ / R                     | On | 13/03/2017 | Foreign Exchange Option | 11.10  | Call       |           |           | 702.61570    | 709.482           | 17.81      | 0.5366 | 0.00          | 0                | 0             |
| <b>Total NZ\$ / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total NZ\$ / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| PULA / R                     | On | 13/06/2016 | Foreign Exchange Future |        |            | 1.40220   |           | 1.40950      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 19/09/2016 | Foreign Exchange Future |        |            | 1.41960   |           | 1.42670      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 19/12/2016 | Foreign Exchange Future |        |            | 1.43500   |           | 1.44220      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                     | On | 13/03/2017 | Foreign Exchange Future |        |            | 1.44690   |           | 1.45410      |                   |            | 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 |
|-----------------------------------|----|------------|-------------------------|--------|------------|--------------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| <b>Total PULA / R Future</b>      |    |            |                         |        |            |              |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| PULA / R                          | On | 13/06/2016 | Foreign Exchange Option | 1.32   | Call       |              |           | 895.00000    | 822.000           |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 13/06/2016 | Foreign Exchange Option | 1.32   | Put        |              |           | 0.00000      | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 13/06/2016 | Foreign Exchange Option | 1.33   | Call       |              |           | 795.00000    | 722.000           |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 13/06/2016 | Foreign Exchange Option | 1.33   | Put        |              |           | 0.00000      | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 13/06/2016 | Foreign Exchange Option | 1.34   | Call       |              |           | 695.00000    | 622.000           |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 13/06/2016 | Foreign Exchange Option | 1.34   | Put        |              |           | 0.00000      | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 19/09/2016 | Foreign Exchange Option | 1.42   | Call       |              |           | 67.00000     | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 19/09/2016 | Foreign Exchange Option | 1.42   | Put        |              |           | 0.00000      | 4.000             |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 19/09/2016 | Foreign Exchange Option | 1.40   | Call       |              |           | 267.00000    | 196.000           |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 19/09/2016 | Foreign Exchange Option | 1.40   | Put        |              |           | 0.00000      | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 19/09/2016 | Foreign Exchange Option | 1.41   | Call       |              |           | 167.00000    | 96.000            |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 19/09/2016 | Foreign Exchange Option | 1.41   | Put        |              |           | 0.00000      | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 19/12/2016 | Foreign Exchange Option | 1.41   | Call       |              |           | 322.00000    | 250.000           |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 19/12/2016 | Foreign Exchange Option | 1.41   | Put        |              |           | 0.00000      | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 19/12/2016 | Foreign Exchange Option | 1.42   | Call       |              |           | 222.00000    | 150.000           |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 19/12/2016 | Foreign Exchange Option | 1.42   | Put        |              |           | 0.00000      | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 19/12/2016 | Foreign Exchange Option | 1.40   | Call       |              |           | 422.00000    | 350.000           |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 19/12/2016 | Foreign Exchange Option | 1.40   | Put        |              |           | 0.00000      | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 13/03/2017 | Foreign Exchange Option | 1.42   | Call       |              |           | 341.00000    | 269.000           |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 13/03/2017 | Foreign Exchange Option | 1.42   | Put        |              |           | 0.00000      | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 13/03/2017 | Foreign Exchange Option | 1.43   | Call       |              |           | 241.00000    | 169.000           |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 13/03/2017 | Foreign Exchange Option | 1.43   | Put        |              |           | 0.00000      | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 13/03/2017 | Foreign Exchange Option | 1.44   | Call       |              |           | 141.00000    | 69.000            |            | 1.0000 | 0.00          | 0                | 0             |
| PULA / R                          | On | 13/03/2017 | Foreign Exchange Option | 1.44   | Put        |              |           | 0.00000      | 0.000             |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total PULA / R Option</b>      |    |            |                         |        |            |              |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total PULA / R</b>             |    |            |                         |        |            |              |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| QUANTO €                          | On | 13/06/2016 | Foreign Exchange Future |        |            | 1.11460      |           | 1.11430      |                   |            | 0.0000 | 0.00          | 0                | 13,410        |
| QUANTO €                          | On | 19/09/2016 | Foreign Exchange Future |        |            | 1.11860      |           | 1.11830      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| QUANTO €                          | On | 19/12/2016 | Foreign Exchange Future |        |            | 1.12270      |           | 1.12240      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| QUANTO €                          | On | 13/03/2017 | Foreign Exchange Future |        |            | 1.12680      |           | 1.12660      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total QUANTO € / \$ Future</b> |    |            |                         |        |            |              |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>13,410</b> |
| <b>Total QUANTO € / \$</b>        |    |            |                         |        |            |              |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>13,410</b> |
| RAIN                              | On | 13/06/2016 | Foreign Exchange Future |        |            | 27,580.31000 |           | 27,787.56000 |                   |            | 0.0000 | 0.00          | 0                | 0             |
| RAIN                              | On | 19/09/2016 | Foreign Exchange Future |        |            | 28,148.49000 |           | 28,351.79000 |                   |            | 0.0000 | 0.00          | 0                | 0             |
| RAIN                              | On | 19/12/2016 | Foreign Exchange Future |        |            | 28,677.26000 |           | 28,881.98000 |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total RAIN Future</b>          |    |            |                         |        |            |              |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total RAIN</b>                 |    |            |                         |        |            |              |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| SGD / R                           | On | 13/06/2016 | Foreign Exchange Future |        |            | 11.44480     |           | 11.49430     |                   |            | 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 |
|-----------------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|-------------------|------------|--------|---------------|------------------|---------------|
| SGD / R                     | On | 19/09/2016 | Foreign Exchange Future |        |            | 11.65350  |           | 11.70040     |                   |            | 0.0000 | 0.00          | 0                | 0             |
| SGD / R                     | On | 19/12/2016 | Foreign Exchange Future |        |            | 11.85240  |           | 11.90130     |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total SGD / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| SGD / R                     | On | 13/06/2016 | Foreign Exchange Option | 10.19  | Call       |           |           | 1,305.58770  | 1,256.099         | 25.36      | 0.9929 | 0.00          | 0                | 0             |
| SGD / R                     | On | 13/06/2016 | Foreign Exchange Option | 10.19  | Put        |           |           | 1.28770      | 1.299             | 25.36      | 0.0071 | 0.00          | 0                | 0             |
| SGD / R                     | On | 13/06/2016 | Foreign Exchange Option | 10.20  | Call       |           |           | 1,295.64140  | 1,246.153         | 25.30      | 0.9926 | 0.00          | 0                | 0             |
| SGD / R                     | On | 13/06/2016 | Foreign Exchange Option | 10.20  | Put        |           |           | 1.34140      | 1.353             | 25.30      | 0.0074 | 0.00          | 0                | 0             |
| SGD / R                     | On | 13/06/2016 | Foreign Exchange Option | 10.21  | Call       |           |           | 1,285.69720  | 1,236.209         | 25.23      | 0.9923 | 0.00          | 0                | 0             |
| SGD / R                     | On | 13/06/2016 | Foreign Exchange Option | 10.21  | Put        |           |           | 1.39720      | 1.409             | 25.23      | 0.0077 | 0.00          | 0                | 0             |
| SGD / R                     | On | 19/09/2016 | Foreign Exchange Option | 11.62  | Call       |           |           | 490.09530    | 464.932           | 17.51      | 0.5311 | 0.00          | 0                | 0             |
| SGD / R                     | On | 19/09/2016 | Foreign Exchange Option | 11.62  | Put        |           |           | 409.69530    | 431.432           | 17.51      | 0.4689 | 0.00          | 0                | 0             |
| SGD / R                     | On | 19/09/2016 | Foreign Exchange Option | 11.63  | Call       |           |           | 485.21860    | 460.190           | 17.51      | 0.5276 | 0.00          | 0                | 0             |
| SGD / R                     | On | 19/09/2016 | Foreign Exchange Option | 11.63  | Put        |           |           | 414.81860    | 436.690           | 17.51      | 0.4724 | 0.00          | 0                | 0             |
| SGD / R                     | On | 19/09/2016 | Foreign Exchange Option | 11.64  | Call       |           |           | 480.37800    | 455.486           | 17.52      | 0.5240 | 0.00          | 0                | 0             |
| SGD / R                     | On | 19/09/2016 | Foreign Exchange Option | 11.64  | Put        |           |           | 419.97800    | 441.986           | 17.52      | 0.4760 | 0.00          | 0                | 0             |
| SGD / R                     | On | 19/12/2016 | Foreign Exchange Option | 11.81  | Call       |           |           | 667.86950    | 640.010           | 17.63      | 0.5370 | 0.00          | 0                | 0             |
| SGD / R                     | On | 19/12/2016 | Foreign Exchange Option | 11.81  | Put        |           |           | 576.56950    | 597.610           | 17.63      | 0.4630 | 0.00          | 0                | 0             |
| SGD / R                     | On | 19/12/2016 | Foreign Exchange Option | 11.82  | Call       |           |           | 663.30830    | 635.449           | 17.64      | 0.5345 | 0.00          | 0                | 0             |
| SGD / R                     | On | 19/12/2016 | Foreign Exchange Option | 11.82  | Put        |           |           | 582.00830    | 603.049           | 17.64      | 0.4655 | 0.00          | 0                | 0             |
| SGD / R                     | On | 19/12/2016 | Foreign Exchange Option | 11.83  | Call       |           |           | 658.77330    | 630.914           | 17.65      | 0.5319 | 0.00          | 0                | 0             |
| SGD / R                     | On | 19/12/2016 | Foreign Exchange Option | 11.83  | Put        |           |           | 587.47330    | 608.514           | 17.65      | 0.4681 | 0.00          | 0                | 0             |
| <b>Total SGD / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| <b>Total SGD / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| TRY / R                     | On | 13/06/2016 | Foreign Exchange Future |        |            | 5.32330   |           | 5.36190      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| TRY / R                     | On | 19/09/2016 | Foreign Exchange Future |        |            | 5.29690   |           | 5.33520      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| TRY / R                     | On | 19/12/2016 | Foreign Exchange Future |        |            | 5.28060   |           | 5.31850      |                   |            | 0.0000 | 0.00          | 0                | 0             |
| <b>Total TRY / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>   | <b>0</b>         | <b>0</b>      |
| TRY / R                     | On | 13/06/2016 | Foreign Exchange Option | 4.76   | Call       |           |           | 602.59280    | 564.119           | 25.47      | 0.9906 | 0.00          | 0                | 0             |
| TRY / R                     | On | 13/06/2016 | Foreign Exchange Option | 4.76   | Put        |           |           | 0.69280      | 0.819             | 25.47      | 0.0094 | 0.00          | 0                | 0             |
| TRY / R                     | On | 13/06/2016 | Foreign Exchange Option | 4.77   | Call       |           |           | 592.65520    | 554.164           | 25.22      | 0.9901 | 0.00          | 0                | 0             |
| TRY / R                     | On | 13/06/2016 | Foreign Exchange Option | 4.77   | Put        |           |           | 0.75520      | 0.864             | 25.22      | 0.0099 | 0.00          | 0                | 0             |
| TRY / R                     | On | 13/06/2016 | Foreign Exchange Option | 4.78   | Call       |           |           | 582.72310    | 544.211           | 24.97      | 0.9895 | 0.00          | 0                | 0             |
| TRY / R                     | On | 13/06/2016 | Foreign Exchange Option | 4.78   | Put        |           |           | 0.82310      | 0.911             | 24.97      | 0.0105 | 0.00          | 0                | 0             |
| TRY / R                     | On | 19/09/2016 | Foreign Exchange Option | 5.27   | Call       |           |           | 217.92400    | 197.610           | 15.82      | 0.5406 | 0.00          | 0                | 0             |
| TRY / R                     | On | 19/09/2016 | Foreign Exchange Option | 5.27   | Put        |           |           | 152.72400    | 170.710           | 15.82      | 0.4594 | 0.00          | 0                | 0             |
| TRY / R                     | On | 19/09/2016 | Foreign Exchange Option | 5.25   | Call       |           |           | 229.09570    | 208.210           | 15.85      | 0.5578 | 0.00          | 0                | 0             |
| TRY / R                     | On | 19/09/2016 | Foreign Exchange Option | 5.25   | Put        |           |           | 143.89570    | 161.310           | 15.85      | 0.4422 | 0.00          | 0                | 0             |
| TRY / R                     | On | 19/09/2016 | Foreign Exchange Option | 5.26   | Call       |           |           | 223.46750    | 202.867           | 15.84      | 0.5492 | 0.00          | 0                | 0             |
| TRY / R                     | On | 19/09/2016 | Foreign Exchange Option | 5.26   | Put        |           |           | 148.26750    | 165.967           | 15.84      | 0.4508 | 0.00          | 0                | 0             |
| TRY / R                     | On | 19/12/2016 | Foreign Exchange Option | 5.29   | Call       |           |           | 269.10640    | 249.579           | 16.22      | 0.5182 | 0.00          | 0                | 0             |
| TRY / R                     | On | 19/12/2016 | Foreign Exchange Option | 5.29   | Put        |           |           | 240.60640    | 258.979           | 16.22      | 0.4818 | 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 | 19/12/2016 | Foreign Exchange Option | 5.30   | Call       |           |           | 264.12750    | 245.086           | 16.23      | 0.5120 | 0.00                  | 0                | 0                |
| TRY / R                     | On | 19/12/2016 | Foreign Exchange Option | 5.30   | Put        |           |           | 245.62750    | 264.486           | 16.23      | 0.4880 | 0.00                  | 0                | 0                |
| TRY / R                     | On | 19/12/2016 | Foreign Exchange Option | 5.31   | Call       |           |           | 259.21230    | 240.655           | 16.24      | 0.5058 | 0.00                  | 0                | 0                |
| TRY / R                     | On | 19/12/2016 | Foreign Exchange Option | 5.31   | Put        |           |           | 250.71230    | 270.055           | 16.24      | 0.4942 | 0.00                  | 0                | 0                |
| <b>Total TRY / R Option</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>           | <b>0</b>         | <b>0</b>         |
| <b>Total TRY / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>           | <b>0</b>         | <b>0</b>         |
| ZMW / R                     | On | 13/06/2016 | Foreign Exchange Future |        |            | 1.50080   |           | 1.51480      |                   |            | 0.0000 | 0.00                  | 0                | 0                |
| ZMW / R                     | On | 19/09/2016 | Foreign Exchange Future |        |            | 1.43930   |           | 1.45200      |                   |            | 0.0000 | 0.00                  | 0                | 0                |
| ZMW / R                     | On | 19/12/2016 | Foreign Exchange Future |        |            | 1.38520   |           | 1.39700      |                   |            | 0.0000 | 0.00                  | 0                | 0                |
| ZMW / R                     | On | 13/03/2017 | Foreign Exchange Future |        |            | 1.33840   |           | 1.35010      |                   |            | 0.0000 | 0.00                  | 0                | 0                |
| <b>Total ZMW / R Future</b> |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>           | <b>0</b>         | <b>0</b>         |
| <b>Total ZMW / R</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>0.00</b>           | <b>0</b>         | <b>0</b>         |
| <b>Total Futures</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>752 338 346.00</b> | <b>47,183</b>    | <b>1,358,685</b> |
| <b>Total Options</b>        |    |            |                         |        |            |           |           |              |                   |            |        | <b>17 123 181.57</b>  | <b>114,009</b>   | <b>2,100,138</b> |
| <b>Grand Total:</b>         |    |            |                         |        |            |           |           |              |                   |            |        | <b>769,461,527.57</b> | <b>161,192</b>   | <b>3,458,823</b> |